

CFTC FORM 1-FR -FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF : 03/19/2020

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government
of a self regulatory organization authorized thereunder

0

1. Net Ledger Balance		
A. Cash		2,558,494,191
B. Securities (at market)		1,685,093,156
2. Net unrealized profit (loss) in open futures contracts traded on contract market		-1,309,124
3. Exchange Traded Options		
A. Market value of open option contracts purchased on a foreign Board of trade		58,113,847
B. Market value of open option contracts granted (sold) on a foreign board of trade		-17,631,909
4. Net Equity (deficit)(add line 1, 2 and 3)		4,282,760,161
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	552,767,119	
Less amount offset by customer owned securities	-501,263,076	51,504,043
6. Amount required to be set aside as the secured amount Net Liquidating Equity Method (add lines 4 and 5)		4,334,264,204
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6		4,334,264,203

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FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	1,473,691,481	
B. Other bank qualified under Regulation 30.7		
Name(s): _____	200,383,487	1,674,074,968
2. Securities		
A. In safekeeping with banks located in the United States	1,377,771,776	
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): _____	0	1,377,771,776
3. Equities with registered futures commission merchants		
A. Cash	0	
B. Securities	0	
C. Unrealized gain (loss) on open futures contracts	0	
D. Value of long option contracts	0	
E. Value of short option contracts	0	0
4. Amounts by clearing organizations of foreign boards of trades		
Name(s): _____		
A. Cash	0	
B. Securities	0	
C. Amounts due to (from) clearing organizations of foreign boards of trade	0	
D. Value of long option contracts	0	
E. Value of short option contracts	0	0
5. Amounts held by members of foreign boards of trade		
Name(s): _____		
A. Cash	1,468,578,303	
B. Securities	307,321,380	
C. Unrealized gain (loss) on open futures contracts	-1,309,124	
D. Value of long option contracts	58,113,847	
E. Value of short option contracts	-17,631,909	1,815,072,497
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____		0
7. Segregated funds on hand (describe) _____		
Name(s): _____		0
8. Total funds in separate section 30.7 accounts		4,866,919,241
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement (Page 1 from Line 8))		532,655,037
10. Management Target Amount for Excess funds in separate section 30.7 accounts		173,370,568
11. Excess (deficiency) funds in separate section 30.7 over (under) Management Target Amount		359,284,469
A. If any securities shown above are other than the types of securities referred to in Commission Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line		