

**Section 11. Financial data as of the most recent month-end when the Disclosure Document is prepared**

September 30, 2024

(i) The futures commission merchant's total equity, regulatory capital, and net worth, all computed in accordance with U.S. Generally Accepted Accounting Principles and §1.17, as applicable;

(ii) The dollar value of the futures commission merchant's proprietary margin requirements as a percentage of the aggregate margin requirement for futures customers, Cleared Swaps Customers, Source document: Margin summary email / From: Futures Operations / (\*OP NAM ETD REC INDIA)

	September 2024		August 2024		July 2024		June 2024		May 2024		April 2024		March 2024		February 2024		January 2024		December 2023		November 2023		October 2023	
	USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements		USDe - Margin Requirements	
Proprietary margin requirements	9.36 %	4,510,151,802	15.20 %	7,368,759,653	16.19 %	7,838,612,591	14.00 %	6,521,757,143	13.89 %	6,265,287,293	12.56 %	5,648,871,848	11.74 %	4,515,283,571	12.99 %	6,029,827,719	15.24 %	7,439,747,316	15.53 %	7,539,380,998	12.48 %	6,264,418,689	15.87 %	8,116,575,266
Customer margin requirements		43,664,370,073		41,111,005,464		40,570,140,477		40,046,697,980		38,825,309,972		39,323,530,681		33,960,717,167		40,386,031,267		41,380,005,244		40,994,861,263		43,918,513,649		43,039,928,063
<b>Total margin requirements</b>		<b>48,174,521,875</b>		<b>48,479,765,117</b>		<b>48,408,753,068</b>		<b>46,568,455,123</b>		<b>45,090,597,265</b>		<b>44,972,402,529</b>		<b>38,476,000,738</b>		<b>46,417,858,986</b>		<b>48,819,752,560</b>		<b>48,534,262,261</b>		<b>50,182,932,338</b>		<b>51,156,503,329</b>

(iii) The smallest number of futures customers, Cleared Swaps Customers, and 30.7 customers that comprise 50 percent of the futures commission merchant's total funds held for futures

	September 2024	August 2024	July 2024	June 2024	May 2024	April 2024	March 2024	February 2024	January 2024	December 2023	November 2023	October 2023
	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count	Account Count
Customer Segregated	16	19	20	20	22	15	17	17	17	18	20	16
Customer Secured	11	9	8	8	9	9	11	11	8	10	9	14
Cleared Swaps customer	25	26	27	28	28	28	29	30	30	30	29	30