

Items on this page to be reported by: Futures Commission Merchant

## SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,821,688,623	7010
B. Securities (at market)	\$	1,922,469,954	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	95,236,255	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	227,114,406	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(239,598,896)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	5,826,910,342	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	7,352,475	7045
Less: amount offset by customer owned securities	\$	(7,274,469)	7047
	\$	78,006	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	5,826,988,348	7060

## FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	152,223,440	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	436,292,401	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,781,293,303	7100
B. Securities representing investments of customers' funds (at market)	\$	181,902,288	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,486,177,554	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	91,357,725	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	227,114,406	7132
B. Value of open short option contracts	\$	(239,598,896)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	6,116,762,221	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	289,773,873	7190
15. Management Target Amount for Excess funds in segregation	\$	150,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	139,773,873	7198

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## CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	529,472,438	8500
B. Securities (at market)	\$	388,115,275	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	359,371,763	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	1,276,959,476	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	2,029,181	8560
Less: amount offset by customer owned securities	\$	(1,987,146)	8570
	\$	42,035	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	1,277,001,511	8590

## FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	267,706,327	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	284,675,493	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	880,265,402	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	103,439,782	8650
9. Net settlement from (to) derivatives clearing organizations	\$	5,947,435	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	1,542,034,439	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	265,032,928	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	125,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	140,032,928	8770

FOCUS  
Report  
Part II

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

2023-01-26 07:04PM EST  
Status: Accepted

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1. Amount required to be segregated in accordance with 17 CFR 32.6 .....\$ ..... 7200
2. Funds/property in segregated accounts
- A. Cash .....\$ ..... 7210
- B. Securities (at market value) .....\$ ..... 7220
- C. Total funds/property in segregated accounts .....\$ ..... 7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) .....\$ ..... 7240

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,881,343,392	7315
B. Securities (at market)	\$	300,974,510	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(227,844,238)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	17,078,332	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	0	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	1,971,551,996	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	14,098,529	7351
Less: amount offset by customer owned securities	\$(	14,065,702)	7352
	\$	32,827	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,971,584,823	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,971,584,823	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States ..... \$ 490,217,407 7500  
B. Other banks qualified under 17 CFR. 30.7  
Name(s): ..... 7510 \$ 0 7520 \$ 490,217,407 7530

2. Securities

A. In safekeeping with banks located in the United States ..... \$ 300,974,510 7540  
B. In safekeeping with other banks designated by 17 CFR. 30.7  
Name(s): ..... 7550 \$ 0 7560 \$ 300,974,510 7570

3. Equities with registered futures commission merchants

A. Cash ..... \$ 0 7580  
B. Securities ..... \$ 0 7590  
C. Unrealized gain (loss) on open futures contracts ..... \$ 0 7600  
D. Value of long option contracts ..... \$ 0 7610  
E. Value of short option contracts ..... \$( 0 ) 7615 \$ 0 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): ICE CLEAR EUROPE ..... 7630  
A. Cash ..... \$ 0 7640  
B. Securities ..... \$ 0 7650  
C. Amount due to (from) clearing organizations - daily variation ..... \$ 0 7660  
D. Value of long option contracts ..... \$ 0 7670  
E. Value of short option contracts ..... \$( 0 ) 7675 \$ 0 7680

5. Amounts held by members of foreign boards of trade

Name(s): UBS London, Australia, BMO ..... 7690  
A. Cash ..... \$ 1,498,313,206 7700  
B. Securities ..... \$ 67,446,644 7710  
C. Unrealized gain (loss) on open futures contracts ..... \$ (227,844,238) 7720  
D. Value of long option contracts ..... \$ 17,078,332 7730  
E. Value of short option contracts ..... \$( 0 ) 7735 \$ 1,354,993,944 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): ..... 7750 ..... \$ 0 7760

7. Segregated funds on hand (describe: ..... ) ..... \$ 0 7765

8. Total funds in separate 17 CFR 30.7 accounts ..... \$ 2,146,185,861 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) ..... \$ 174,601,038 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts ..... \$ 75,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess ..... \$ 99,601,038 7785