

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,412,252,619	7010
B. Securities (at market)	\$	2,145,655,076	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(345,468,501)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	206,230,983	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(160,610,476)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	5,258,059,701	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	5,865,358	7045
Less: amount offset by customer owned securities	\$	(5,601,883)	7047
		263,475	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	5,258,323,176	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	201,238,610	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)	\$	306,124,748	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,987,427,144	7100
B. Securities representing investments of customers' funds (at market)	\$	180,401,763	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,839,530,327	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(5,890,290)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	206,230,983	7132
B. Value of open short option contracts	\$	(160,610,476)	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)	\$	5,554,452,809	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	296,129,633	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	\$	146,129,633	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,009,185,361	8500
B. Securities (at market)	\$	402,456,956	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(28,720,260)	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)	\$	1,382,922,057	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	10,292,516	8560
Less: amount offset by customer owned securities	\$	(10,251,793)	8570
	\$	40,723	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	1,382,962,780	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	286,022,754	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)	\$	299,994,398	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	991,155,868	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)	\$	102,462,558	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(23,142,023)	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)	\$	1,656,493,555	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	273,530,775	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	\$	148,530,775	8770

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Report
Part II

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

2023-03-23 04:24PM EDT
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	\$	1,442,777,353	7315
B. Securities (at market)	\$	297,241,841	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	499,291,415	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	5,693,268	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.)	\$	2,245,003,877	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,384,286	7351
Less: amount offset by customer owned securities	\$(6,370,159)	7352
	\$	14,127	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,245,018,004	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,245,018,004	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.72023-03-23 04:24PM EDT
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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 342,429,070 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 0 7520 \$ 342,429,070 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 297,241,841 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): 7550 \$ 0 7560 \$ 297,241,841 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 \$ 1,215,478,655 7700

B. Securities \$ 67,120,713 7710

C. Unrealized gain (loss) on open futures contracts \$ 499,291,415 7720

D. Value of long option contracts \$ 5,693,268 7730

E. Value of short option contracts \$(0) 7735 \$ 1,787,584,051 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 \$ 2,427,254,962 7770

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

(Line Item 7770 minus Line Item 7360) \$ 182,236,958 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 \$ 107,236,958 7785