

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,569,172,319	7010
B. Securities (at market)	\$	448,100,864	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	175,130,050	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	63,723,642	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(156,691,502)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	2,099,435,373	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	357,066	7045
Less: amount offset by customer owned securities	\$	(192,531)	7047
		164,535	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	2,099,599,908	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	106,912,926	7070
B. Securities representing investments of customers' funds (at market)	\$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	189,953,316	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,636,689,829	7100
B. Securities representing investments of customers' funds (at market)	\$	149,600,907	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	258,147,548	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(2,184,428)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	63,718,579	7132
B. Value of open short option contracts	\$	(156,536,627)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,268,795	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	2,248,570,845	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	148,970,937	7190
15. Management Target Amount for Excess funds in segregation	\$	100,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	48,970,937	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	8500
B. Securities (at market)	\$	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased	\$	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$ (8540)
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$	8560
Less: amount offset by customer owned securities	\$ (8570)
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

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

FOCUS
Report
Part II

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

2023-01-26 09:56AM EST
Status: Scheduled

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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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	555,516,525	7315
B. Securities (at market)	\$	181,948,706	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	72,339,950	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	809,805,181	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$	760,852	7351
Less: amount offset by customer owned securities	\$	(9,065)	7352
		751,787	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	810,556,968	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	810,556,968	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.72023-01-26 09:56AM EST
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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 146,034,022 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 146,034,022 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 127,219,493 7540

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

Name(s): 7550 \$ 7560 \$ 127,219,493 7570

3. Equities with registered futures commission merchants

A. Cash \$ 7580

B. Securities \$ 7590

C. Unrealized gain (loss) on open futures contracts \$ 7600

D. Value of long option contracts \$ 7610

E. Value of short option contracts \$() 7615 \$ 7620

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

Name(s): 7630

A. Cash \$ 7640

B. Securities \$ 7650

C. Amount due to (from) clearing organizations - daily variation \$ 7660

D. Value of long option contracts \$ 7670

E. Value of short option contracts \$() 7675 \$ 7680

5. Amounts held by members of foreign boards of trade

Name(s): 7690

A. Cash \$ 513,581,838 7700

B. Securities \$ 54,729,213 7710

C. Unrealized gain (loss) on open futures contracts \$ 72,339,950 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$() 7735 \$ 640,651,001 7740

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

Name(s): 7750 \$ 7760

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

8. Total funds in separate 17 CFR 30.7 accounts \$ 913,904,516 7770

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

(Line Item 7770 minus Line Item 7360) \$ 103,347,548 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 50,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 53,347,548 7785