

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	1,569,827,562	7010
B. Securities (at market)	\$	355,224,643	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 622,128,370 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	87,862,620	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(206,284,328)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 2,428,758,867 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	3,721,890	7045
Less: amount offset by customer owned securities	\$	(3,431,598)	7047
	\$	290,292	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 2,429,049,159 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	93,550,567	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)	\$	101,570,736	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	2,099,302,333	7100
B. Securities representing investments of customers' funds (at market)	\$	149,346,093	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	253,653,907	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 51,508,924 7130

10. Exchange traded options

A. Value of open long option contracts	\$	87,862,620	7132
B. Value of open short option contracts	\$	(206,018,078)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	1,382,037	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) \$ 2,632,159,139 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 203,109,980 7190

15. Management Target Amount for Excess funds in segregation \$ 125,000,000 7194

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 78,109,980 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

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Report
Part II

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

2022-11-23 09:53AM 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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	602,709,409	7315
B. Securities (at market)	\$	132,031,931	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	24,440,346	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.)	\$	759,181,686	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	360,379	7351
Less: amount offset by customer owned securities	\$(149,928)	7352
	\$	210,451	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	759,392,137	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	759,392,137	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 \$ 210,270,614 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 210,270,614 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 40,713,680 7540

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

Name(s): 7550 \$ 7560 \$ 40,713,680 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 \$ 518,853,704 7700

B. Securities \$ 91,318,252 7710

C. Unrealized gain (loss) on open futures contracts \$ 24,440,346 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$() 7735 \$ 634,612,302 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 \$ 885,596,596 7770

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

(Line Item 7770 minus Line Item 7360) \$ 126,204,459 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 \$ 51,204,459 7785