

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	3,041,166,698	7010
B. Securities (at market)	\$	1,325,430,795	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ (462,744,228) 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	601,935,476	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(533,805,499)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 3,971,983,242 7040

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

- gross amount	\$	6,490,964	7045
Less: amount offset by customer owned securities	\$	(6,490,964)	7047
		0	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 3,971,983,242 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	374,054,372	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)	\$	64,103,348	7090

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

A. Cash	\$	2,320,646,588	7100
B. Securities representing investments of customers' funds (at market)	\$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,261,327,446	7120
	\$	35,931,539	7130

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 35,931,539 7130

10. Exchange traded options

A. Value of open long option contracts	\$	601,935,476	7132
B. Value of open short option contracts	\$	(533,805,499)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	624,597	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) \$ 4,124,817,867 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 152,834,625 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 \$ 52,834,625 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance

A. Cash \$ (534,605,292) 8500

B. Securities (at market) \$ 270,634,934 8510

2. Net unrealized profit (loss) in open cleared swaps \$ 1,121,595,929 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) \$ 857,625,571 8550

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

- gross amount \$ 8560

Less: amount offset by customer owned securities \$ () 8570 \$ 8580

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 857,625,571 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks

A. Cash \$ 22,205,992 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 \$ 697,039,218 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) \$ 270,634,934 8650

9. Net settlement from (to) derivatives clearing organizations \$ 39,129,106 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) \$ 1,029,009,250 8720

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 171,383,679 8730

15. Management target amount for excess funds in cleared swaps segregated accounts \$ 10,000,000 8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target
excess \$ 161,383,679 8770

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Report
Part II

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

2020-07-27 08:00 AM 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

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Part II

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

2023-07-27 08:55 AM EDT
Status: Accepted

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

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	\$	1,021,947,074	7315
B. Securities (at market)	\$	478,338,734	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(117,225,757)	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.)	\$	1,383,060,051	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$	2,184,494	7351
Less: amount offset by customer owned securities	\$(	2,184,494)	7352
	\$	0	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,383,060,051	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,383,060,051	7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 103,182,977 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 103,182,977 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 301,205,321 7540

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

Name(s): 7550 \$ 7560 \$ 301,205,321 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 \$ 1,018,602,427 7700

B. Securities \$ 177,133,413 7710

C. Unrealized gain (loss) on open futures contracts \$ (117,225,756) 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$() 7735 \$ 1,078,510,084 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 \$ 1,482,898,382 7770

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

(Line Item 7770 minus Line Item 7360) \$ 99,838,331 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 \$ 49,838,331 7785