

FOCUS  
Report  
Part II

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

## NET CAPITAL REQUIRED

## A. Risk-Based Requirement

## i. Amount of Customer Risk

Maintenance Margin .....\$ 57,391,567,660 7415

ii. Enter 8% of line A.i ..... \$ 4,591,325,413 7425

## iii. Amount of Non-Customer Risk

Maintenance Margin .....\$ 12,302,144,574 7435

iv. Enter 8% of line A.iii ..... \$ 984,171,566 7445

v. Amount of uncleared swap margin ..... \$ 28,364,520,829 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v ..... \$ 567,290,417 7447

vii. Enter the sum of Lines A.ii, A.iv and A.vi. .... \$ 6,142,787,396 7455

B. Minimum Dollar Amount Requirement ..... \$ 1,000,000 7465

C. Other NFA Requirement ..... \$ 7475

## D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C ..... \$ 6,142,787,396 7490

Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760.

The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C ..... \$ 6,757,066,135 7495

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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	36,681,883,793 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	.....	\$	26,931,637,110 <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	(11,433,419,863) <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	8,248,477,392 <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(10,381,734,633) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	50,046,843,799 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	3,249,102,428 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	.....	\$	(3,247,455,718) <span style="border: 1px solid black; padding: 0 2px;">7047</span>
			1,646,710 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	50,048,490,509 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,390,077,530 <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	5,168,516,200 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	25,922,625,127 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	10,274,544,873 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(494,901,518) <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	8,248,477,392 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	.....	\$	(10,381,734,633) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)			
		\$	11,488,576,039 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	52,616,181,010 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	2,567,690,501 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation			
	.....	\$	1,151,115,282 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	.....	\$	1,416,575,219 <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,790,612,727	8500
B. Securities (at market)	\$	5,550,324,610	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,986,632,781	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	162,116,950	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(294,790,744)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	18,194,896,324	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	175,803,751	8560
Less: amount offset by customer owned securities	\$	(174,399,198)	8570
	\$	1,404,553	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	18,196,300,877	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,530,461,748	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	798,816,545	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	898,337,269	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,377,349,175	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	1,602,892,034	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,651,987,341	8650
9. Net settlement from (to) derivatives clearing organizations	\$	188,904,767	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	162,116,950	8670
B. Value of open cleared swaps short option contracts	\$	(294,790,744)	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)	\$	19,916,075,085	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,719,774,208	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	491,300,124	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	1,228,474,084	8770

FOCUS  
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Part II

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

2022-05-24 05:27PM EDT  
Status: Accepted

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	7240

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

2022-05-24 05:27PM EDT  
Status: Accepted

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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 .....	\$	6,906,673,136	7315
B. Securities (at market) .....	\$	2,364,099,971	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(1,418,609,693)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	159,295,186	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(13,515,218)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	7,997,943,382	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....			
Less: amount offset by customer owned securities .....	\$	142,676,506	7351
Less: amount offset by customer owned securities .....	\$(	141,716,214)	7352
	\$	960,292	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	7,998,903,674	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	7,998,903,674	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	\$	3,376,758,811	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	127,042,778	7520
	\$		3,503,801,589
			7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	2,257,993,299	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,257,993,299
			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):		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):		7690	
A. Cash			
	\$	4,060,867,775	7700
B. Securities			
	\$	106,111,636	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(1,418,609,695)	7720
D. Value of long option contracts			
	\$	159,295,186	7730
E. Value of short option contracts			
	\$(	(13,515,218)	7735
	\$		2,894,149,684
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0	7750	
	\$		0
			7760
7. Segregated funds on hand (describe: )			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		8,655,944,572
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		657,040,898
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		199,972,592
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		457,068,306
			7785