FOCUS Report  
Part II  

Statement of Segregation Requirements and Funds in Segregation 
For Customers Trading on U.S. Commodity Exchanges  

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

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**SEGREGATION REQUIREMENTS**  

1. Net ledger balance  
   - **A. Cash**  
     $ 18,324,854,387  
   - **B. Securities (at market)**  
     $ 7,543,648,728  

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  
   $ (439,947,040)  

3. Exchange traded options  
   - **A. Add market value of open option contracts purchased on a contract market**  
     $ 1,422,668,581  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     (898,635,270)  

4. Net equity (deficit) (total of Lines 1, 2, and 3)  
   $ 25,961,589,366  

5. Accounts liquidating to a deficit and accounts with debit balances  
   - **- gross amount**  
     $ 543,016,916  
   - **Less: amount offset by customer owned securities**  
     (537,010,516)  

6. Amount required to be segregated (add lines 4 and 5)  
   $ 25,967,595,766  

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**FUNDS IN SEGREGATED ACCOUNTS**  

7. Deposited in segregated funds bank accounts  
   - **A. Cash**  
     $ 4,280,241,834  
   - **B. Securities representing investments of customers' funds (at market)**  
     0  
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     $ 1,323,091,726  

8. Margins on deposit with derivatives clearing organizations of contract markets  
   - **A. Cash**  
     $ 14,115,985,448  
   - **B. Securities representing investments of customers' funds (at market)**  
     0  
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     $ 6,060,655,644  

9. Net settlement from (to) derivatives clearing organizations of contract markets  
   $ (142,064,500)  

10. Exchange traded options  
    - **A. Value of open long option contracts**  
      $ 1,422,668,581  
    - **B. Value of open short option contracts**  
      (898,635,270)  

11. Net equities with other FCMs  
    - **A. Net liquidating equity**  
      $ 26,086,529  
    - **B. Securities representing investments of customers' funds (at market)**  
      0  
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
      0  

12. Segregated funds on hand (describe:)  
    $ 159,901,358  

13. Total amount in segregation (add lines 7 through 12)  
    $ 26,347,931,330  

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  
    $ 380,335,564  

15. Management Target Amount for Excess funds in segregation  
    $ 235,000,000  

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess  
    $ 145,335,564  

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### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $9,944,929,370
   - B. Securities (at market): $10,013,732,999

2. Net unrealized profit (loss) in open cleared swaps: $5,414,491,700

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. Net equity (deficit) (add lines 1, 2 and 3): $25,373,154,069

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $339,636,037
   - Less: amount offset by customer owned securities: $338,494,162

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5): $25,374,295,944

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,392,648,243
   - B. Securities representing investment of cleared swaps customers' funds (at market): 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $6,644,795

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $13,835,875,150
   - B. Securities representing investment of cleared swaps customers' funds (at market): 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $10,007,088,205

9. Net settlement from (to) derivatives clearing organizations: $1,686,508,749

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. Net equities with other FCMs
    - A. Net liquidating equity: 0
    - B. Securities representing investment of cleared swaps customers' funds (at market): 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0

12. Cleared swaps customer funds on hand (describe): 0

13. Total amount in cleared swaps customer segregation (add Lines 7 through 12): $26,555,747,644

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13): $1,181,451,700

15. Management target amount for excess funds in cleared swaps segregated accounts: $92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess: $1,089,451,700
1. Amount required to be segregated in accordance with 17 CFR 32.6: $ 0

2. Funds/property in segregated accounts
   A. Cash: $ 0
   B. Securities (at market value): $ 0
   C. Total funds/property in segregated accounts: $ 0

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1): $ 0
## 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 ................................................................. $ 5,686,157,344 7315
   B. Securities (at market) ........................................... $ 2,124,339,855 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade ................................. $ 689,429,247 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade ......................................................... $ 58,271,364 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade ................................................................. $ (38,869,113) 7337

4. Net equity (deficit)(add lines 1. 2. and 3.) ................................................................. $ 8,519,328,497 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount ................................................................. $ 75,815,987 7351
   Less: amount offset by customer owned securities .......................... $ (74,076,451) 7352 $ 1,739,536 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) ................................. $ 8,521,068,033 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ................................................................. $ 8,521,068,033 7360
## FOCUS Report
### 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**

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

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### FUNDS DEPOSITED IN SEPARATE 17 CFR 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**  
     - $323,437,918  
     - 7500
   - **B. Other banks qualified under 17 CFR. 30.7**
     - Name(s):  
     - $467,183,466  
     - 7520  
     - $790,621,384  
     - 7530

2. **Securities**
   - **A. In safekeeping with banks located in the United States**  
     - $854,423,629  
     - 7540
   - **B. In safekeeping with other banks designated by 17 CFR. 30.7**
     - Name(s):  
     - $100,582,855  
     - 7560  
     - $955,006,484  
     - 7570

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     - $9,773,606  
     - 7580
   - **B. Securities**  
     - $0  
     - 7590
   - **C. Unrealized gain (loss) on open futures contracts**  
     - $9,681,417  
     - 7600
   - **D. Value of long option contracts**  
     - $0  
     - 7610
   - **E. Value of short option contracts**  
     - $0  
     - 7615
     - $19,455,023  
     - 7620

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**  
     - Name(s):  
     - $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**
   - **A. Cash**  
     - Name(s):  
     - $5,104,617,761  
     - 7700
   - **B. Securities**  
     - $1,169,333,170  
     - 7710
   - **C. Unrealized gain (loss) on open futures contracts**  
     - $679,747,831  
     - 7720
   - **D. Value of long option contracts**  
     - $58,271,364  
     - 7730
   - **E. Value of short option contracts**  
     - $(38,869,113)  
     - 7735
     - $6,973,101,013  
     - 7740

6. **Amounts with other depositories designated by a foreign board of trade**
   - **Name(s):**  
     - $0  
     - 7760

7. **Segregated funds on hand (describe:)**
   - $0  
   - 7765

8. **Total funds in separate 17 CFR 30.7 accounts**
   - $8,738,183,904  
   - 7770

9. **Excess (deficiency) set aside for funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - $217,115,871  
   - 7380

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**
    - $140,000,000  
    - 7780

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess**
    - $77,115,871  
    - 7785