

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\$ 58,846,273,466 7415

ii. Enter 8% of line A.i \$ 4,707,701,877 7425

iii. Amount of Non-Customer Risk

Maintenance Margin\$ 7,065,070,277 7435

iv. Enter 8% of line A.iii \$ 565,205,622 7445

v. Amount of uncleared swap margin \$ 15,585,515,761 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 311,710,315 7447

vii. Enter the sum of Lines A.ii, A.iv and A.vi. \$ 5,584,617,814 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\$ 5,584,617,814 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 \$ 6,143,079,596 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,028,349,385 7010
B. Securities (at market)	\$	22,344,850,937 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	2,432,065,240 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	2,973,807,826 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(2,557,977,297) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	39,221,096,091 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	553,362,081 7045
Less: amount offset by customer owned securities	.....	\$	(516,828,348) 7047
		\$	36,533,733 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	39,257,629,824 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,036,605,191 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	9,757,061 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	408,283,820 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	2,702,087,800 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	13,097,832,070 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	17,404,823,479 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	(293,178,928) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	2,973,807,826 7132
B. Value of open short option contracts	.....	\$	(2,557,977,297) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	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: _____)		\$	4,531,743,640 7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$	40,313,784,662 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	1,056,154,838 7190
15. Management Target Amount for Excess funds in segregation	.....	\$	745,894,967 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	310,259,871 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	17,327,678,682	8500
B. Securities (at market)	\$	8,940,057,918	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,421,645,439)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	790,000,960	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(802,383,244)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,833,708,877	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	61,490,054	8560
Less: amount offset by customer owned securities	\$	(61,390,766)	8570
	\$	99,288	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,833,808,165	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	934,718,326	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	494,698,880	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	670,543,914	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	4,468,148,278	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	9,180,000,126	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,269,514,004	8650
9. Net settlement from (to) derivatives clearing organizations	\$	218,586,725	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	790,000,960	8670
B. Value of open cleared swaps short option contracts	\$	(802,383,244)	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)	\$	24,223,827,969	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	2,390,019,804	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	676,848,053	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	1,713,171,751	8770

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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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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	\$	5,307,855,258	7315
B. Securities (at market)	\$	2,253,187,446	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(315,475,584)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	30,586,476	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,391,258)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	7,258,762,338	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	59,696,001	7351
Less: amount offset by customer owned securities	\$(	57,614,691)	7352
	\$	2,081,310	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,260,843,648	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,260,843,648	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	\$	2,485,999,212	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	157,936,765	7520
	\$		2,643,935,977
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,373,771,137	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		2,373,771,137
			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	\$	687,065,625	7700
B. Securities	\$	2,231,654,810	7710
C. Unrealized gain (loss) on open futures contracts	\$	(315,475,583)	7720
D. Value of long option contracts	\$	30,586,476	7730
E. Value of short option contracts	\$(	(17,391,258)	7735
			2,616,440,070
			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			
	\$	7,634,147,184	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	373,303,536	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	196,042,778	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	177,260,758	7785