

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 \$ 59,432,758,488 7415

ii. Enter 8% of line A.i \$ 4,754,620,679 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 8,438,296,554 7435

iv. Enter 8% of line A.iii \$ 675,063,724 7445

v. Amount of uncleared swap margin \$ 22,282,077,387 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 445,641,548 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 5,875,325,951 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 \$ 5,875,325,951 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 . . . \$ 6,462,858,546 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	25,224,927,405	7010
B. Securities (at market)	\$	22,434,297,674	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(4,915,486,254)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	6,360,316,984	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(7,357,221,061)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	41,746,834,748	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	2,251,940,943	7045
Less: amount offset by customer owned securities	\$	(2,235,843,340)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	41,762,932,351	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,024,363,203	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,208,478,123	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,275,983,835	7100
B. Securities representing investments of customers' funds (at market)	\$	7,222,497,780	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	15,406,837,343	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	141,978,180	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	6,360,316,984	7132
B. Value of open short option contracts	\$	(7,357,221,061)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	5,818,982,209	7150
13. Total amount in segregation (add lines 7 through 12)	\$	43,102,216,596	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,339,284,245	7190
15. Management Target Amount for Excess funds in segregation	\$	960,547,444	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	378,736,801	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,654,078,943	8500
B. Securities (at market)	\$	6,416,275,638	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,737,194,647	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	47,789,981	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(93,793,031)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	19,761,546,178	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	82,340,773	8560
Less: amount offset by customer owned securities	\$	(79,758,747)	8570
	\$	2,582,026	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	19,764,128,204	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,029,764,092	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	812,453,107	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	9,994,848,330	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	3,233,568,957	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	5,603,822,531	8650
9. Net settlement from (to) derivatives clearing organizations	\$	176,113,309	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	47,789,981	8670
B. Value of open cleared swaps short option contracts	\$	(93,793,031)	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)	\$	20,804,567,276	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,040,439,072	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	533,631,462	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	506,807,610	8770

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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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	3,777,961,082	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	82,009,213	7520
	\$		3,859,970,295
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,858,559,445	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,858,559,445
			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	\$	5,325,885,937	7700
B. Securities	\$	64,522,173	7710
C. Unrealized gain (loss) on open futures contracts	\$	(1,902,319,497)	7720
D. Value of long option contracts	\$	65,068,902	7730
E. Value of short option contracts	\$	(32,888,558)	7735
	\$		3,520,268,957
			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			
	\$		10,238,798,697
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		537,330,188
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		242,536,713
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		294,793,475
			7785