

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 \$ 52,469,406,634 7415

ii. Enter 8% of line A.i \$ 4,197,552,531 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 10,026,815,227 7435

iv. Enter 8% of line A.iii \$ 802,145,218 7445

v. Amount of uncleared swap margin \$ 25,623,899,408 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 512,477,988 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 5,512,175,737 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 \$ 5,512,175,737 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 . . . \$ 6,063,393,311 7495

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	29,514,218,327	7010
B. Securities (at market)	\$	24,519,729,757	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(6,489,016,210)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,652,972,298	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(4,302,994,443)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	46,894,909,729	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,907,827,895	7045
Less: amount offset by customer owned securities	\$	(1,905,323,080)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	46,897,414,544	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	924,108,212	7070
B. Securities representing investments of customers' funds (at market)	\$	158,996,561	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,186,535,959	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	22,226,660,670	7100
B. Securities representing investments of customers' funds (at market)	\$	915,965,769	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	9,706,243,592	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	381,561,127	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,652,972,298	7132
B. Value of open short option contracts	\$	(4,302,994,443)	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: _____)	\$	12,626,950,208	7150
13. Total amount in segregation (add lines 7 through 12)	\$	48,476,999,953	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,579,585,409	7190
15. Management Target Amount for Excess funds in segregation	\$	1,078,640,535	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	500,944,874	7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,764,795,022	8500
B. Securities (at market)	\$	4,840,691,773	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(1,489,637,408)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	65,391,388	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(93,912,775)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	18,087,328,000	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	38,230,146	8560
Less: amount offset by customer owned securities	\$	(37,882,154)	8570
	\$	347,992	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	18,087,675,992	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	977,921,998	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	199,993	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	1,040,715,500	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,013,368,590	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	2,928,717,718	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,799,976,273	8650
9. Net settlement from (to) derivatives clearing organizations	\$	129,542,815	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	65,391,388	8670
B. Value of open cleared swaps short option contracts	\$	(93,912,775)	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)	\$	18,861,921,500	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	774,245,508	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	488,367,252	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	285,878,256	8770

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

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

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,354,090,371	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CHASE	7510	\$ 234,308,373	7520
			\$ 1,588,398,744 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	4,038,889,806	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	7550	\$ 0	7560
			\$ 4,038,889,806 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): JPMS PLC	7690		
A. Cash	\$	4,809,138,868	7700
B. Securities	\$	42,562,194	7710
C. Unrealized gain (loss) on open futures contracts	\$	(1,388,164,867)	7720
D. Value of long option contracts	\$	65,038,389	7730
E. Value of short option contracts	\$((17,003,381)	7735
			\$ 3,511,571,203 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			
			\$ 9,138,859,753 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$ 526,148,074	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
		\$ 215,317,792	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
		\$ 310,830,282	7785