

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 \$ 60,863,553,962 7415

ii. Enter 8% of line A.i \$ 4,869,084,317 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 7,492,073,797 7435

iv. Enter 8% of line A.iii \$ 599,365,904 7445

v. Amount of uncleared swap margin \$ 17,990,888,805 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 359,817,776 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 5,828,267,997 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 \$ 5,828,267,997 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 . . . \$ 6,411,094,796 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash \$	21,709,590,254	7010
B. Securities (at market) \$	21,858,675,652	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(1,477,177,375)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	5,090,795,761	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$	(4,298,626,637)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	42,883,257,655	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	1,544,714,086	7045
Less: amount offset by customer owned securities	..... \$	(1,476,352,523)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	42,951,619,218	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	3,758,510,728	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)	..... \$	1,750,187,737	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	8,440,010,431	7100
B. Securities representing investments of customers' funds (at market)	..... \$	8,790,731,537	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	14,723,354,085	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	440,373,113	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	5,090,795,761	7132
B. Value of open short option contracts	..... \$	(4,298,626,637)	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: _____)	..... \$	5,385,133,831	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	44,080,470,586	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	1,128,851,368	7190
15. Management Target Amount for Excess funds in segregation	..... \$	816,080,765	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$	312,770,603	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	13,417,669,229	8500
B. Securities (at market)	\$	8,980,466,070	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(584,075,341)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	53,849,663	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(104,967,000)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,762,942,621	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	196,345,659	8560
Less: amount offset by customer owned securities	\$	(195,214,458)	8570
	\$	1,131,201	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,764,073,822	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,012,686,934	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)	\$	602,267,007	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	4,638,447,340	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	7,216,034,389	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,378,199,062	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(14,039,723)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	53,849,663	8670
B. Value of open cleared swaps short option contracts	\$	(104,967,000)	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)	\$	22,782,477,672	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,018,403,850	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	457,045,550	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	561,358,300	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	\$	2,812,760,868	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	53,008,899	7520
	\$		2,865,769,767
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,753,194,533	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,753,194,533
			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	\$	4,932,458,106	7700
B. Securities	\$	79,965,512	7710
C. Unrealized gain (loss) on open futures contracts	\$	(1,065,510,070)	7720
D. Value of long option contracts	\$	47,042,277	7730
E. Value of short option contracts	\$	(13,378,067)	7735
	\$		3,980,577,758
			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			
	\$		9,599,542,058
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		660,553,458
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		312,864,601
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		347,688,857
			7785