

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 \$ 58,468,148,285 7415

ii. Enter 8% of line A.i \$ 4,677,451,863 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 12,804,345,225 7435

iv. Enter 8% of line A.iii \$ 1,024,347,618 7445

v. Amount of uncleared swap margin \$ 33,104,809,327 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 662,096,187 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 6,363,895,668 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 \$ 6,363,895,668 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 . . . \$ 7,000,285,234 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash \$	32,250,831,757	7010
B. Securities (at market) \$	30,142,638,717	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(6,976,531,296)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	6,729,430,138	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$	(8,184,756,565)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	53,961,612,751	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	2,082,311,110	7045
Less: amount offset by customer owned securities	..... \$	(2,078,283,313)	7047
		4,027,797	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	53,965,640,548	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	5,945,191,306	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)	..... \$	1,260,449,439	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	22,089,887,746	7100
B. Securities representing investments of customers' funds (at market)	..... \$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	15,039,222,606	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	80,340,288	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	6,729,430,138	7132
B. Value of open short option contracts	..... \$	(8,184,756,565)	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: _____)	..... \$	13,842,966,674	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	56,802,731,632	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	2,837,091,084	7190
15. Management Target Amount for Excess funds in segregation	..... \$	1,241,209,733	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$	1,595,881,351	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	12,930,326,562 8500
B. Securities (at market)	.....	\$	5,077,835,713 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	(397,403,037) 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	142,018,744 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(191,095,225) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	17,561,682,757 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	76,010,871 8560
Less: amount offset by customer owned securities	.....	\$	(75,828,961) 8570
			181,910 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$	17,561,864,667 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	2,403,306,968 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)	.....	\$	1,081,137,959 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	9,550,447,738 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	2,440,173,344 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	3,996,697,754 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	20,814,020 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	142,018,744 8670
B. Value of open cleared swaps short option contracts	.....	\$	(191,095,225) 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
			0 8715
12. Cleared swaps customer funds on hand (describe: _____)			
		\$	0 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
		\$	19,443,501,302 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$	1,881,636,635 8730
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	474,170,346 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
		\$	1,407,466,289 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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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	\$	7,382,778,322	7315
B. Securities (at market)	\$	2,126,420,085	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(80,323,261)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	194,015,921	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(34,969,084)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,587,921,983	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	63,842,076	7351
Less: amount offset by customer owned securities	\$	(61,288,397)	7352
	\$	2,553,679	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,590,475,662	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,590,475,662	7360

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	\$	4,859,237,060	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	243,538,289	7520
	\$		5,102,775,349
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	731,521,473	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		731,521,473
			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	\$	2,136,870,836	7700
B. Securities	\$	2,195,264,114	7710
C. Unrealized gain (loss) on open futures contracts	\$	(80,238,996)	7720
D. Value of long option contracts	\$	194,015,921	7730
E. Value of short option contracts	\$	(34,969,084)	7735
	\$		4,410,942,791
			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			
	\$		10,245,239,613
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		654,763,951
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		239,761,892
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		415,002,059
			7785