

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 \$ 62,151,990,950 7415

ii. Enter 8% of line A.i \$ 4,972,159,276 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 8,001,688,331 7435

iv. Enter 8% of line A.iii \$ 640,135,066 7445

v. Amount of uncleared swap margin \$ 18,422,399,874 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 368,447,997 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 5,980,742,339 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 \$ 5,980,742,339 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 \$ 6,578,816,574 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 15,284,335,074 7010
B. Securities (at market)	\$ 24,368,413,567 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 4,338,552,931 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 4,321,936,068 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (3,308,707,798) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 45,004,529,842 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 606,390,751 7045
Less: amount offset by customer owned securities	\$ (545,645,771) 7047
	\$ 60,744,980 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 45,065,274,822 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 1,916,086,872 7070
B. Securities representing investments of customers' funds (at market)	\$ 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 1,095,503,692 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 8,926,251,006 7100
B. Securities representing investments of customers' funds (at market)	\$ 9,856,164,754 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 17,498,129,484 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 217,124,305 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 4,321,936,068 7132
B. Value of open short option contracts	\$ (3,308,707,798) 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: _____)	\$ 5,774,780,391 7150
13. Total amount in segregation (add lines 7 through 12)	\$ 46,297,268,774 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 1,231,993,952 7190
15. Management Target Amount for Excess funds in segregation	\$ 856,240,222 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 375,753,730 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	21,349,571,044	8500
B. Securities (at market)	\$	8,208,427,544	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(6,550,665,501)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	69,755,246	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(45,946,940)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,031,141,393	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	95,648,004	8560
Less: amount offset by customer owned securities	\$	(95,027,570)	8570
	\$	620,434	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,031,761,827	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,207,742,478	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	811,169,635	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	3,387,801,070	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,039,965,011	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,397,257,909	8650
9. Net settlement from (to) derivatives clearing organizations	\$	194,230,437	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	69,755,246	8670
B. Value of open cleared swaps short option contracts	\$	(45,946,940)	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)	\$	24,061,974,846	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,030,213,019	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	713,984,617	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	316,228,402	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

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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	\$	4,857,623,714	7315
B. Securities (at market)	\$	2,553,160,207	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	260,289,324	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	55,786,487	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(11,059,219)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	7,715,800,513	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	59,540,526	7351
Less: amount offset by customer owned securities	\$(57,114,912)	7352
	\$	2,425,614	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,718,226,127	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,718,226,127	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	\$	1,523,941,106	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	117,092,293	7520
	\$		1,641,033,399
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,596,024,110	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		3,596,024,110
			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	\$	(173,298,209)	7700
B. Securities	\$	2,776,059,615	7710
C. Unrealized gain (loss) on open futures contracts	\$	260,289,324	7720
D. Value of long option contracts	\$	55,786,487	7730
E. Value of short option contracts	\$((11,059,219)	7735
			2,907,777,998
			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			
	\$	8,144,835,507	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	426,609,380	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	208,392,105	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	218,217,275	7785