

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 \$ 79,205,384,529 7415

ii. Enter 8% of line A.i \$ 6,336,430,762 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 13,903,100,940 7435

iv. Enter 8% of line A.iii \$ 1,112,248,075 7445

v. Amount of uncleared swap margin \$ 24,141,858,244 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 482,837,165 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 7,931,516,002 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 \$ 7,931,516,002 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 . . . \$ 8,724,667,603 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	31,034,352,406	7010
B. Securities (at market)	\$	46,211,830,361	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(4,468,261,498)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	8,933,405,194	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(8,747,436,378)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	72,963,890,085	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,187,402,871	7045
Less: amount offset by customer owned securities	\$	(1,164,126,722)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	72,987,166,234	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,689,150,083	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)	\$	1,121,781,408	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,136,232,193	7100
B. Securities representing investments of customers' funds (at market)	\$	12,344,587,371	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	25,800,614,618	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	962,972,531	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	8,933,405,194	7132
B. Value of open short option contracts	\$	(8,747,436,378)	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: _____)	\$	19,289,434,334	7150
13. Total amount in segregation (add lines 7 through 12)	\$	75,530,741,354	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,543,575,120	7190
15. Management Target Amount for Excess funds in segregation	\$	1,678,704,823	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	864,870,297	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	20,681,780,369	8500
B. Securities (at market)	\$	9,874,429,623	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(5,762,843,484)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	8,680,780,066	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(8,665,658,921)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	24,808,487,653	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	193,729,524	8560
Less: amount offset by customer owned securities	\$	(169,114,340)	8570
	\$	24,615,184	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	24,833,102,837	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,478,796,859	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)	\$	513,520,383	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,558,321,880	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	12,936,927,456	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,360,909,239	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(206,862,090)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	8,680,780,066	8670
B. Value of open cleared swaps short option contracts	\$	(8,665,658,921)	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)	\$	26,656,734,872	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,823,632,035	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	670,493,777	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	1,153,138,258	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

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	\$	5,225,863,403		7315
B. Securities (at market)	\$	3,269,391,158		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(265,843,910)		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	430,345,875		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(264,996,013)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,394,760,513		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	149,631,873		7351
Less: amount offset by customer owned securities	\$	(147,955,113)		7352
	\$	1,676,760		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,396,437,273		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,396,437,273		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	\$	1,891,978,802	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	101,895,046	7520
	\$		1,993,873,848
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	4,237,506,629	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		4,237,506,629
			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	\$	502,667,415	7700
B. Securities	\$	2,585,903,844	7710
C. Unrealized gain (loss) on open futures contracts	\$	(265,843,909)	7720
D. Value of long option contracts	\$	430,345,875	7730
E. Value of short option contracts	\$((264,996,013)	7735
			\$
			2,988,077,212
			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			
	\$		9,219,457,689
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		823,020,416
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		428,218,301
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		394,802,115
			7785