

**FOCUS
Report
Part II**

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 15,117,247,877 7010
B. Securities (at market)	\$ 12,459,583,211 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 463,476,544 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 768,077,377 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (558,616,984) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 28,249,768,025 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 2,537,766,411 7045
Less: amount offset by customer owned securities	\$ (2,537,493,232) 7047
	\$ 273,179 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 28,250,041,204 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 2,243,390,453 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)	\$ 358,324,340 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 13,767,454,329 7100
B. Securities representing investments of customers' funds (at market)	\$ 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 12,101,258,872 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 104,920,519 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 768,077,377 7132
B. Value of open short option contracts	\$ (558,616,984) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 17,324,786 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: _____)	\$ 7150
13. Total amount in segregation (add lines 7 through 12)	\$ 28,802,133,692 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 552,092,488 7190
15. Management Target Amount for Excess funds in segregation	\$ 235,000,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 317,092,488 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,888,631,202	8500
B. Securities (at market)	\$	9,884,783,766	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,091,519,350	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$		8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	()	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	29,864,934,318	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	91,195,705	8560
Less: amount offset by customer owned securities	\$	(89,546,483)	8570
	\$	1,649,222	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	29,866,583,540	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,903,438,290	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)	\$	34,469,177	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,063,935,707	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,850,314,588	8650
9. Net settlement from (to) derivatives clearing organizations	\$	338,055,380	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$		8670
B. Value of open cleared swaps short option contracts	\$	()	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)	\$	30,190,213,142	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	323,629,602	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	231,629,602	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	189,562,465	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	354,339,728	7520
			\$ 543,902,193
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	989,030,659	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	202,049,711	7560
			\$ 1,191,080,370
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	87,349,871	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(3,350,894)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
			\$ 83,998,977
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
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):			
A. Cash	\$	5,670,737,824	7700
B. Securities	\$	1,505,678,600	7710
C. Unrealized gain (loss) on open futures contracts	\$	72,532,695	7720
D. Value of long option contracts	\$	41,322,179	7730
E. Value of short option contracts	\$((22,085,286)	7735
			\$ 7,268,186,012
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
			\$
			7760
7. Segregated funds on hand (describe:)			
			\$
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	9,087,167,552	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	235,968,972	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	140,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	95,968,972	7785