

**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	\$ 13,899,995,807 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	\$ 14,314,440,697 <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 2,016,682,131 <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 459,072,618 <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (345,412,853) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 30,344,778,400 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 2,325,875,108 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	\$ (2,323,817,238) <span style="border: 1px solid black; padding: 0 2px;">7047</span> \$ 2,057,870 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)	\$ 30,346,836,270 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 669,173,167 <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 2,503,830,327 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 15,271,712,516 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 11,810,610,369 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 836,772,575 <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options	
A. Value of open long option contracts	\$ 459,072,618 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	\$ (345,412,853) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 16,988,644 <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)	\$ 0 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)	\$ 31,222,747,363 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 875,911,093 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation	\$ 235,000,000 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 640,911,093 <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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CLEARED SWAPS CUSTOMER REQUIREMENTS

Table with 16 rows detailing cleared swaps customer requirements, including net ledger balance, securities, unrealized profit, and liquidating amounts.

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

Table with 16 rows detailing funds in cleared swaps customer segregated accounts, including cash, securities, margins, and settlement amounts.

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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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

Status: Accepted

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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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	5,444,735,878	7315
B. Securities (at market) .....	\$	2,338,038,076	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	240,520,082	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	26,802,819	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(10,015,894)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	8,040,080,961	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	150,569,608	7351
Less: amount offset by customer owned securities .....	\$(	149,598,897)	7352
	\$	970,711	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	8,041,051,672	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	8,041,051,672	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	\$	255,099,337	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	294,051,942	7520
	\$		549,151,279
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	673,640,106	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	95,860,010	7560
	\$		769,500,116
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	104,645,166	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	525,463	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		105,170,629
			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	\$	4,991,156,965	7700
B. Securities	\$	1,568,537,961	7710
C. Unrealized gain (loss) on open futures contracts	\$	239,994,619	7720
D. Value of long option contracts	\$	26,802,819	7730
E. Value of short option contracts	\$(	(10,015,894)	7735
	\$		6,816,476,470
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		0
			7760
7. Segregated funds on hand (describe: )			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		8,240,298,494
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		199,246,822
			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			
	\$		59,246,822
			7785