

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	15,723,343,846	7010
B. Securities (at market)	\$	14,439,993,819	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 5,552,060,457 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	631,406,482	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(436,035,328)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 35,910,769,276 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	295,090,747	7045
Less: amount offset by customer owned securities	\$	(293,376,126)	7047
	\$	1,714,621	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 35,912,483,897 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	2,807,498,943	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)	\$	2,465,634,302	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	18,179,688,634	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)	\$	11,974,359,517	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 800,544,006 7130

10. Exchange traded options

A. Value of open long option contracts	\$	631,406,482	7132
B. Value of open short option contracts	\$	(436,035,328)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	5,611,258	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:) \$ 0 7150

13. Total amount in segregation (add lines 7 through 12) \$ 36,428,707,814 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 516,223,917 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 \$ 281,223,917 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance

A. Cash \$ 6,564,848,679 8500

B. Securities (at market) \$ 11,084,049,818 8510

2. Net unrealized profit (loss) in open cleared swaps \$ 11,436,250,020 8520

3. Cleared swaps options

A. Market value of open cleared swaps option contracts purchased \$ 0 8530

B. Market value of open cleared swaps option contracts granted (sold) \$ (0) 8540

4. Net equity (deficit) (add lines 1, 2 and 3) \$ 29,085,148,517 8550

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount \$ 214,691,430 8560

Less: amount offset by customer owned securities \$ (211,484,614) 8570 \$ 3,206,816 8580

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 29,088,355,333 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks

A. Cash \$ 3,859,850,800 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) \$ 52,157,236 8620

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts

A. Cash \$ 14,742,639,025 8630

B. Securities representing investment of cleared swaps customers' funds (at market) \$ 0 8640

C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 11,031,892,582 8650

9. Net settlement from (to) derivatives clearing organizations \$ (280,358,326) 8660

10. Cleared swaps options

A. Value of open cleared swaps long option contracts \$ 0 8670

B. Value of open cleared swaps short option contracts \$ (0) 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

12. Cleared swaps customer funds on hand (describe: _____) \$ 0 8715

13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) \$ 29,406,181,317 8720

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 317,825,984 8730

15. Management target amount for excess funds in cleared swaps segregated accounts \$ 112,000,000 8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess \$ 205,825,984 8770

FOCUS
Report
Part II

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

Status: Accepted

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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

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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	\$	6,703,653,901	7315
B. Securities (at market)	\$	2,332,843,321	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	87,962,294	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	31,825,939	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(13,775,441)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,142,510,014	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	28,418,722	7351
Less: amount offset by customer owned securities	\$(27,778,872)	7352
	\$	639,850	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,143,149,864	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,143,149,864	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 \$ 482,244,657 7500
B. Other banks qualified under 17 CFR. 30.7
Name(s): 7510 \$ 334,055,952 7520 \$ 816,300,609 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 622,800,680 7540
B. In safekeeping with other banks designated by 17 CFR. 30.7
Name(s): 7550 \$ 34,239,897 7560 \$ 657,040,577 7570

3. Equities with registered futures commission merchants

A. Cash \$ 130,987,248 7580
B. Securities \$ 0 7590
C. Unrealized gain (loss) on open futures contracts \$ (101,697) 7600
D. Value of long option contracts \$ 0 7610
E. Value of short option contracts \$(0) 7615 \$ 130,885,551 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 \$ 6,012,021,888 7700
B. Securities \$ 1,675,802,744 7710
C. Unrealized gain (loss) on open futures contracts \$ 88,063,991 7720
D. Value of long option contracts \$ 31,825,939 7730
E. Value of short option contracts \$(13,775,441) 7735 \$ 7,793,939,121 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 \$ 9,398,165,858 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 255,015,994 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 \$ 115,015,994 7785