## SEGREGATION REQUIREMENTS

| | | | |
|---|---|---|---|
| 1. Net ledger balance | | | |
| A. Cash | | $ 26,902,587,399 | 7010 |
| B. Securities (at market) | | $ 14,408,221,888 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | $ (6,167,083,241) | 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | | $ 2,600,006,399 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | $ (2,320,838,089) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) | | $ 35,422,894,356 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | $ 1,086,342,722 | 7045 | |
| Less: amount offset by customer owned securities | $ (1,083,528,254) | 7047 | $ 2,814,468 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | $ 35,425,708,824 | 7060 |

## FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|---|---|---|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | $ 3,518,623,697 | 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) | | $ 747,460,511 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | | $ 18,661,090,486 | 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) | | $ 13,660,462,050 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | $ (860,343,005) | 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | $ 2,600,006,399 | 7132 |
| B. Value of open short option contracts | | $ (2,320,838,089) | 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | $ 12,980,001 | 7140 |
| B. Securities representing investments of customers' funds (at market) | | $ 299,327 | 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) | | $ 36,019,741,377 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | $ 594,032,553 | 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 | | $ 359,032,553 | 7198 |

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FOCUS Report Part II

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

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

## CLEARED SWAPS CUSTOMER REQUIREMENTS

| | | | |
|---|---|---|---|
| 1. Net ledger balance | | | |
| A. Cash | | $ 11,269,145,988 | 8500 |
| B. Securities (at market) | | $ 9,304,454,677 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | | $ 7,221,534,636 | 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) | | $ 27,795,135,301 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | $ 75,845,449 8560 | | |
| Less: amount offset by customer owned securities | $ (69,244,265) 8570 | $ 6,601,184 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) | | $ 27,801,736,485 | 8590 |

## FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

| | | | |
|---|---|---|---|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | | $ 3,977,918,122 | 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) | | $ 41,777,371 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | | $ 14,682,211,494 | 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) | | $ 9,262,677,306 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | | $ 149,664,851 | 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) | | $ 28,114,249,144 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) | | $ 312,512,659 | 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 | | $ 200,512,659 | 8770 |

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FOCUS Report Part II

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

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

| | | | |
|---|---|---|---|
| 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 | | $ 6,835,663,259 | 7315 |
| B. Securities (at market) | | $ 2,153,059,460 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | | $ 243,496,833 | 7325 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | | $ 78,286,429 | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade | | $ (76,095,404) | 7337 |
| 4. Net equity (deficit)(add lines 1. 2. and 3.) | | $ 9,234,410,577 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with | | | |
| debit balances - gross amount | $ 84,516,592 7351 | | |
| Less: amount offset by customer owned securities | $ (83,618,979) 7352 | $ 897,613 | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | | $ 9,235,308,190 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | | $ 9,235,308,190 | 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 | | $ 743,511,128 | 7500 | |
| B. Other banks qualified under 17 CFR. 30.7 | | | | |
| Name(s): | 7510 | $ 546,031,392 | 7520 | $ 1,289,542,520 7530 |
| 2. Securities | | | | |
| A. In safekeeping with banks located in the United States | | $ 264,909,956 | 7540 | |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | | |
| Name(s): | 7550 | $ 126,216,793 | 7560 | $ 391,126,749 7570 |
| 3. Equities with registered futures commission merchants | | | | |
| A. Cash | | $ 9,529,696 | 7580 | |
| B. Securities | | $ 0 | 7590 | |
| C. Unrealized gain (loss) on open futures contracts | | $ (588,450) | 7600 | |
| D. Value of long option contracts | | $ 0 | 7610 | |
| E. Value of short option contracts | | $ ( 0 ) | 7615 | $ 8,941,246 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 | | $ 5,755,182,921 | 7700 | |
| B. Securities | | $ 1,761,932,710 | 7710 | |
| C. Unrealized gain (loss) on open futures contracts | | $ 244,085,283 | 7720 | |
| D. Value of long option contracts | | $ 78,286,429 | 7730 | |
| E. Value of short option contracts | | $ ( (76,095,404) ) | 7735 | $ 7,763,391,939 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 | | | | $ 9,453,002,454 7770 |
| 9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360) | | | | $ 217,694,264 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 | | | | $ 77,694,264 7785 |

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