

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

**SEGREGATION REQUIREMENTS**

|                                                                                       |                       |
|---------------------------------------------------------------------------------------|-----------------------|
| 1. Net ledger balance                                                                 |                       |
| A. Cash                                                                               | \$ 2,385,127,743 7010 |
| B. Securities (at market)                                                             | \$ 880,085,688 7020   |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | \$ 133,750,129 7030   |
| 3. Exchange traded options                                                            |                       |
| A. Add market value of open option contracts purchased on a contract market           | \$ 91,213,291 7032    |
| B. Deduct market value of open option contracts granted (sold) on a contract market   | \$ (102,531,532) 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3)                                  | \$ 3,387,645,319 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |                       |
| - gross amount                                                                        | \$ 6,229,472 7045     |
| Less: amount offset by customer owned securities                                      | \$ (6,229,472) 7047   |
|                                                                                       | \$ 0 7050             |
| 6. Amount required to be segregated (add lines 4 and 5)                               | \$ 3,387,645,319 7060 |

**FUNDS IN SEGREGATED ACCOUNTS**

|                                                                                             |                       |
|---------------------------------------------------------------------------------------------|-----------------------|
| 7. Deposited in segregated funds bank accounts                                              |                       |
| A. Cash                                                                                     | \$ 257,887,401 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) | \$ 59,333,275 7090    |
| 8. Margins on deposit with derivatives clearing organizations of contract markets           |                       |
| A. Cash                                                                                     | \$ 2,329,099,458 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) | \$ 820,752,413 7120   |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          | \$ 83,178,603 7130    |
| 10. Exchange traded options                                                                 |                       |
| A. Value of open long option contracts                                                      | \$ 91,213,291 7132    |
| B. Value of open short option contracts                                                     | \$ (102,531,532) 7133 |
| 11. Net equities with other FCMs                                                            |                       |
| A. Net liquidating equity                                                                   | \$ 1,396,891 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)                                    | \$ 3,540,329,800 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 | \$ 152,684,481 7190   |
| 15. Management Target Amount for Excess funds in segregation                                | \$ 100,000,000 7194   |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   | \$ 52,684,481 7198    |

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

|                                                                                     |            |       |
|-------------------------------------------------------------------------------------|------------|-------|
| 1. Net ledger balance                                                               |            |       |
| A. Cash                                                                             | ..... \$   | 8500  |
| B. Securities (at market)                                                           | ..... \$   | 8510  |
| 2. Net unrealized profit (loss) in open cleared swaps                               | ..... \$   | 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)                                      | ..... \$   | 8550  |
| 5. Accounts liquidating to a deficit and accounts with debit balances               |            |       |
| - gross amount                                                                      | ..... \$   | 8560  |
| Less: amount offset by customer owned securities                                    | ..... \$ ( | 8570) |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) | ..... \$   | 8590  |

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

|                                                                                                                   |            |       |
|-------------------------------------------------------------------------------------------------------------------|------------|-------|
| 7. Deposited in cleared swaps customer segregated accounts at banks                                               |            |       |
| A. Cash                                                                                                           | ..... \$   | 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)                             | ..... \$   | 8620  |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       |            |       |
| A. Cash                                                                                                           | ..... \$   | 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)                             | ..... \$   | 8650  |
| 9. Net settlement from (to) derivatives clearing organizations                                                    | ..... \$   | 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)                                   | ..... \$   | 8720  |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)                | ..... \$   | 8730  |
| 15. Management target amount for excess funds in cleared swaps segregated accounts                                | ..... \$   | 8760  |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess | ..... \$   | 8770  |

FOCUS  
Report  
Part II

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

Status: Scheduled

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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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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 .....                                                                                                                                                       | \$  | 411,081,006 |  | 7315 |
| B. Securities (at market) .....                                                                                                                                     | \$  | 172,919,474 |  | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....                                                                  | \$  | 162,844,126 |  | 7325 |
| 3. Exchange traded options                                                                                                                                          |     |             |  |      |
| A. Market value of open option contracts purchased on a foreign board of trade .....                                                                                | \$  |             |  | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade .....                                                                                  | \$  |             |  | 7337 |
| 4. Net equity (deficit)(add lines 1, 2, and 3,) .....                                                                                                               | \$  | 746,844,606 |  | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....                                                                          | \$  | 1,314,884   |  | 7351 |
| Less: amount offset by customer owned securities .....                                                                                                              | \$( | 1,314,884)  |  | 7352 |
|                                                                                                                                                                     | \$  | 0           |  | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....                                                  | \$  | 746,844,606 |  | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....                                                              | \$  | 746,844,606 |  | 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 .....                                                                | \$ | 217,898,279 | 7500 |
| B. Other banks qualified under 17 CFR. 30.7                                                                |    |             |      |
| Name(s): .....                                                                                             | \$ |             | 7520 |
|                                                                                                            | \$ | 217,898,279 | 7530 |
| 2. Securities                                                                                              |    |             |      |
| A. In safekeeping with banks located in the United States .....                                            | \$ | 127,211,888 | 7540 |
| B. In safekeeping with other banks designated by 17 CFR. 30.7                                              |    |             |      |
| Name(s): .....                                                                                             | \$ |             | 7560 |
|                                                                                                            | \$ | 127,211,888 | 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 .....                                                                                              | \$ | 291,542,288 | 7700 |
| B. Securities .....                                                                                        | \$ | 45,707,586  | 7710 |
| C. Unrealized gain (loss) on open futures contracts .....                                                  | \$ | 162,844,126 | 7720 |
| D. Value of long option contracts .....                                                                    | \$ |             | 7730 |
| E. Value of short option contracts .....                                                                   | \$ | (           | 7735 |
|                                                                                                            |    | 500,094,000 | 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 .....                                                      |    |             |      |
|                                                                                                            | \$ | 845,204,167 | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount                                                  |    |             |      |
| (Line Item 7770 minus Line Item 7360) .....                                                                | \$ | 98,359,561  | 7380 |
| 10. Management target amount for excess funds in separate 17 CFR 30.7 accounts .....                       |    |             |      |
|                                                                                                            | \$ | 50,000,000  | 7780 |
| 11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess ..... |    |             |      |
|                                                                                                            | \$ | 48,359,561  | 7785 |