

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,082,543,594	7010
B. Securities (at market)	\$	9,057,109,786	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,925,300,905)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,497,793,677	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,420,463,966)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,291,682,186	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	378,754,581	7045
Less: amount offset by customer owned securities	\$	(370,990,829)	7047
	\$	7,763,752	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,299,445,938	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	716,212,923	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)	\$	894,396,871	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,710,171,701	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)	\$	8,162,712,915	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	235,401,764	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,497,793,677	7132
B. Value of open short option contracts	\$	(1,420,463,653)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	4,340,643	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)	\$	16,800,566,841	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	501,120,903	7190
15. Management Target Amount for Excess funds in segregation	\$	341,600,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	159,520,903	7198

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

1. Net ledger balance			
A. Cash	\$ (3,326,353,772)	8500
B. Securities (at market)	.....	\$ 16,064,954,312	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 19,657,069,807	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)	.....	\$ 32,395,670,347	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 93,391,803	8560
Less: amount offset by customer owned securities	.....	\$ ( 91,837,324)	8570
		\$ 1,554,479	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 32,397,224,826	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 1,640,862,211	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)	.....	\$ 1,353,897,125	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,303,487,461	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)	.....	\$ 14,711,057,186	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 83,554,622	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)	.....	\$ 33,092,858,605	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 695,633,779	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 463,400,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 232,233,779	8770

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	\$ _____	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

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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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	\$	1,574,798,359			7315
B. Securities (at market)	\$	2,182,536,329			7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	103,799,479			7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade	\$	3,253,954			7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(2,648,450)			7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,861,739,671			7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	234,607,238			7351
Less: amount offset by customer owned securities	\$	(234,556,335)			7352
	\$		50,903		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,861,790,574			7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,861,790,574			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	\$	541,308,486	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	\$	216,475,282	7510	7520
				\$ 757,783,768
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,055,462,379	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7550	7560
				\$ 1,055,462,379
				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	\$	1,129,365,906	7700	
B. Securities	\$	1,127,073,951	7710	
C. Unrealized gain (loss) on open futures contracts	\$	103,799,479	7720	
D. Value of long option contracts	\$	3,253,954	7730	
E. Value of short option contracts	\$	(2,648,450)	7735	7740
				\$ 2,360,844,840

6. Amounts with other depositories designated by a foreign board of trade

Name(s):			7750	7760
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7. Segregated funds on hand (describe: _____) \$ 7765

8. Total funds in separate 17 CFR 30.7 accounts \$ 4,174,090,987 7770

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

(Line Item 7770 minus Line Item 7360) \$ 312,300,413 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 158,900,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 153,400,413 7785