

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	7,498,462,495	7010
B. Securities (at market)	\$	9,169,133,293	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	185,530,392	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,371,139,029	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,322,262,953)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,902,002,256	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	310,967,850	7045
Less: amount offset by customer owned securities	\$	(309,532,226)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	16,903,437,880	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,087,333,427	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)	\$	871,793,561	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,079,300,792	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)	\$	8,297,339,732	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	26,861,057	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,371,139,029	7132
B. Value of open short option contracts	\$	(1,322,262,953)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	1,555,896	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)	\$	17,413,060,541	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	509,622,661	7190
15. Management Target Amount for Excess funds in segregation	\$	349,300,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	160,322,661	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	\$	7,870,497,351	8500
B. Securities (at market)	\$	14,997,693,542	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	7,645,435,284	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)	\$	30,513,626,177	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	133,632,315	8560
Less: amount offset by customer owned securities	\$	(133,144,571)	8570
	\$	487,744	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	30,514,113,921	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,593,285,344	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)	\$	1,352,749,797	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,706,750,458	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)	\$	13,644,943,745	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(122,975,772)	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)	\$	31,174,753,572	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	660,639,651	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	449,400,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	211,239,651	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	610,483,259	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	190,409,617	7520
	\$		800,892,876
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	838,593,195	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		838,593,195
			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	\$	1,303,485,705	7700
B. Securities	\$	826,192,440	7710
C. Unrealized gain (loss) on open futures contracts	\$	298,913,087	7720
D. Value of long option contracts	\$	2,263,921	7730
E. Value of short option contracts	\$(	(3,341,333)	7735
			2,427,513,820
			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			
	\$	4,066,999,891	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	359,497,748	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	156,100,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	203,397,748	7785