

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,555,005,707	7010
B. Securities (at market)	\$	8,775,237,323	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(435,470,000)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,781,435,886	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,804,908,213)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,871,300,703	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	244,721,305	7045
Less: amount offset by customer owned securities	\$	(210,514,768)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,905,507,240	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	770,404,681	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)	\$	825,660,851	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,948,776,020	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)	\$	7,949,576,472	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(55,141,610)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,781,435,886	7132
B. Value of open short option contracts	\$	(1,804,422,963)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	5,417,368	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)	\$	18,421,706,705	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	516,199,465	7190
15. Management Target Amount for Excess funds in segregation	\$	359,800,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	156,399,465	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	\$ 4,304,083,620	8500
B. Securities (at market)	.....	\$ 15,207,642,540	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 13,206,311,354	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)	.....	\$ 32,718,037,514	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 202,058,909	8560
Less: amount offset by customer owned securities	.....	\$ ( 197,790,039)	8570
		\$ 4,268,870	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 32,722,306,384	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,172,949,042	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)	.....	\$ 936,401,525	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,189,733,784	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)	.....	\$ 14,271,241,015	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (157,123,764)	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)	.....	\$ 33,413,201,602	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 690,895,218	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 476,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 214,195,218	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	\$	2,125,380,089	7315
B. Securities (at market)	\$	2,628,139,990	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	321,677,088	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	10,112,545	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(4,746,546)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,080,563,166	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	240,008,940	7351
Less: amount offset by customer owned securities .....	\$(	211,668,192)	7352
	\$	28,340,748	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,108,903,914	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,108,903,914	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	\$	776,129,015	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	553,673,753	7520
	\$	1,329,802,768	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,584,829,500	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7560
	\$	1,584,829,500	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	\$	1,155,377,179	7700
B. Securities	\$	1,043,310,490	7710
C. Unrealized gain (loss) on open futures contracts	\$	321,676,957	7720
D. Value of long option contracts	\$	10,112,545	7730
E. Value of short option contracts	\$	(4,746,546)	7735
	\$	2,525,730,625	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			
	\$	5,440,362,893	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	331,458,979	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	177,800,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	153,658,979	7785