

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	17,648,395,535	7010	
B. Securities (at market)	9,327,849,558	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,913,361,559	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	1,976,269,544	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,478,051,566)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	29,387,824,630	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	284,229,820	7045	
Less: amount offset by customer owned securities	(279,253,976)	7047	
6. Amount required to be segregated (add lines 4 and 5)	4,975,844	7050	
	29,392,800,474	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	3,442,152,548	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)	4,194,971,748	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	16,567,068,289	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)	4,984,416,649	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(69,594,315)	7130	
10. Exchange traded options			
A. Value of open long option contracts	1,976,269,544	7132	
B. Value of open short option contracts	(1,478,051,566)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	15,658,868	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: _____)	148,461,161	7150	
13. Total amount in segregation (add lines 7 through 12)	29,781,352,926	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	388,552,452	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	153,552,452	7198	

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,939,114,290	8500
B. Securities (at market)	\$	9,400,698,242	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,419,601,361	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)	\$	28,759,413,893	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	92,801,143	8560
Less: amount offset by customer owned securities	\$	(91,063,135)	8570
	\$	1,738,008	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,761,151,901	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,307,135,467	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)	\$	11,314,286	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,698,431,459	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)	\$	9,389,383,957	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(260,766,359)	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)	\$	29,145,498,810	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	384,346,909	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	292,346,909	8770

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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	\$	7,124,517,729		7315
B. Securities (at market)	\$	3,042,980,189		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(374,294,436)		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	37,257,428		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(27,210,052)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,803,250,858		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	353,455,614		7351
Less: amount offset by customer owned securities	\$	(344,115,289)		7352
	\$	9,340,325		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,812,591,183		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,812,591,183		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	\$	386,578,540	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	507,694,969	7520
	\$		894,273,509
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	751,432,002	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	116,759,724	7560
	\$		868,191,726
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	23,624,449	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(267,026)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
			23,357,423
			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
			8,241,626,637
			7740
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	6,430,818,207	7700
B. Securities	\$	2,174,788,464	7710
C. Unrealized gain (loss) on open futures contracts	\$	(374,027,410)	7720
D. Value of long option contracts	\$	37,257,428	7730
E. Value of short option contracts	\$((27,210,052)	7735
			8,241,626,637
			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			
	\$		10,027,449,295
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		214,858,112
			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			
	\$		74,858,112
			7785