

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	24,439,942,472	7010	
B. Securities (at market)	10,251,426,949	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(7,231,334,516)	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	1,525,169,549	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,385,062,346)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	27,600,142,108	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,027,611,277	7045	
Less: amount offset by customer owned securities	(1,025,010,860)	7047	
6. Amount required to be segregated (add lines 4 and 5)	27,602,742,525	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	2,479,683,262	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)	4,886,865,579	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	15,206,902,184	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)	5,364,561,370	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(84,216,555)	7130	
10. Exchange traded options			
A. Value of open long option contracts	1,525,169,549	7132	
B. Value of open short option contracts	(1,385,062,346)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	8,421,750	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)	28,002,324,793	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	399,582,268	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	164,582,268	7198	

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ (1,192,984,544)	8500
B. Securities (at market)	.....	\$ 8,671,220,618	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 19,195,926,468	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)	.....	\$ 26,674,162,542	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 140,753,689	8560
Less: amount offset by customer owned securities	.....	\$ ( 139,555,037)	8570
		\$ 1,198,652	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 26,675,361,194	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,469,754,088	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)	.....	\$ 10,906,323	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 14,859,363,769	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)	.....	\$ 8,660,314,295	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 376,323,604	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)	.....	\$ 27,376,662,079	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 701,300,885	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	\$ 609,300,885	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	146,772,028	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	239,794,971	7520
	\$		386,566,999
			7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	992,641,957	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	109,616,747	7560
	\$		1,102,258,704
			7570
3. Equities with registered futures commission merchants			
A. Cash			
	\$	24,262,262	7580
B. Securities			
	\$		7590
C. Unrealized gain (loss) on open futures contracts			
	\$	848,894	7600
D. Value of long option contracts			
	\$		7610
E. Value of short option contracts			
	\$(		7615
	\$		25,111,156
			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			
	\$	6,381,797,624	7700
B. Securities			
	\$	2,180,454,857	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(747,880,826)	7720
D. Value of long option contracts			
	\$	25,715,661	7730
E. Value of short option contracts			
	\$(	(23,461,255)	7735
	\$		7,816,626,061
			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			
	\$		9,330,562,920
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		222,037,370
			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			
	\$		82,037,370
			7785