

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 11,237,969,050	7010
B. Securities (at market)	.....	\$ 12,241,445,084	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ 4,409,084,511	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 680,677,935	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ ( 710,435,128)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 27,858,741,452	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 2,108,876,717	7045
Less: amount offset by customer owned securities	.....	\$ ( 2,106,036,591)	7047
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 27,861,581,578	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 4,338,080,004	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)	.....	\$ 1,150,133,927	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 11,785,809,833	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)	.....	\$ 11,091,311,157	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ 39,076,025	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 680,677,935	7132
B. Value of open short option contracts	.....	\$ ( 710,435,128)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 42,488,326	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)	.....	\$ 28,417,142,079	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 555,560,501	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	\$ 320,560,501	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ 336,309,674	8500
B. Securities (at market)	.....	\$ 10,689,817,266	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 17,021,481,132	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)	.....	\$ 28,047,608,072	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 60,360,216	8560
Less: amount offset by customer owned securities	.....	\$ ( 58,694,690)	8570
		\$ 1,665,526	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 28,049,273,598	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,983,764,033	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)	.....	\$ 9,365,295	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 13,840,108,720	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)	.....	\$ 10,680,451,971	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (109,209,656)	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)	.....	\$ 28,404,480,363	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 355,206,765	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	\$ 263,206,765	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	\$	4,547,673,792	7315
B. Securities (at market)	\$	2,765,698,231	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	2,092,501,804	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	13,771,255	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(12,189,178)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,407,455,904	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	50,901,981	7351
Less: amount offset by customer owned securities	\$	(47,437,817)	7352
	\$	3,464,164	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,410,920,068	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,410,920,068	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	\$	297,870,001	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	281,268,415	7520
	\$		579,138,416
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	888,110,457	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	38,823,169	7560
	\$		926,933,626
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	42,846,872	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	2,219,920	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 45,066,792
			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	\$	4,136,438,431	7700
B. Securities	\$	1,838,764,605	7710
C. Unrealized gain (loss) on open futures contracts	\$	2,090,281,884	7720
D. Value of long option contracts	\$	13,771,255	7730
E. Value of short option contracts	\$(	(12,189,178)	7735
			\$ 8,067,066,997
			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			
	\$		9,618,205,831
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		207,285,763
			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			
	\$		67,285,763
			7785