

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	15,040,294,474	7010
B. Securities (at market)	\$	10,353,051,448	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,275,510,453	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	503,311,404	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(520,823,139)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	27,651,344,640	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	289,233,983	7045
Less: amount offset by customer owned securities	\$	(287,354,081)	7047
	\$	1,879,902	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	27,653,224,542	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,409,469,158	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)	\$	1,217,919,532	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	13,443,960,790	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)	\$	9,135,131,917	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(35,234,615)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	503,311,404	7132
B. Value of open short option contracts	\$	(520,823,139)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	48,695,000	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)	\$	28,202,430,047	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	549,205,505	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	\$	314,205,505	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	(1,230,028,908) 8500
B. Securities (at market)	.....	\$	10,730,633,342 8510
2. Net unrealized profit (loss) in open cleared swaps			
..... \$ 18,266,455,623 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)			
..... \$ 27,767,060,057 8550			
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	20,972,671 8560
Less: amount offset by customer owned securities	.....	\$	( 19,289,926) 8570
..... \$ 1,682,745 8580			
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
..... \$ 27,768,742,802 8590			

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	3,007,719,023 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)	.....	\$	8,872,003 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	14,203,663,226 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)	.....	\$	10,721,761,338 8650
9. Net settlement from (to) derivatives clearing organizations			
..... \$ 138,824,484 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)			
..... \$ 28,080,840,074 8720			
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
..... \$ 312,097,272 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			
..... \$ 220,097,272 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	\$		<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	5,906,135,320	<u>7315</u>
B. Securities (at market)	\$	2,850,871,319	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,215,211,964	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	31,408,710	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(21,273,736)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,982,353,577	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	33,747,834	<u>7351</u>
Less: amount offset by customer owned securities	\$	(31,453,964)	<u>7352</u>
	\$	2,293,870	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,984,647,447	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,984,647,447	<u>7360</u>

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	\$	98,679,103	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	582,449,904	7520
	\$		681,129,007
2. Securities			
A. In safekeeping with banks located in the United States	\$	951,419,346	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	118,184,564	7560
	\$		1,069,603,910
3. Equities with registered futures commission merchants			
A. Cash	\$	57,185,894	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	9,402,690	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		66,588,584
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	\$	5,371,303,287	7700
B. Securities	\$	1,781,267,410	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,205,809,274	7720
D. Value of long option contracts	\$	31,408,710	7730
E. Value of short option contracts	\$(	(21,273,736)	7735
	\$		8,368,514,945
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			
	\$		10,185,836,446
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		201,188,999
	\$		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			
	\$		61,188,999
	\$		7785