

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	24,214,784,693 7010
B. Securities (at market)	.....	\$	14,405,707,288 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	(1,290,498,709) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	1,385,155,954 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(1,044,073,087) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	37,671,076,139 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	669,703,653 7045
Less: amount offset by customer owned securities	.....	\$	(667,747,618) 7047
			1,956,035 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	37,673,032,174 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,009,664,381 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)	.....	\$	2,378,820,127 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	19,962,980,336 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	0 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	12,026,665,020 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	544,871,348 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	1,385,155,954 7132
B. Value of open short option contracts	.....	\$	(1,044,073,087) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	7,009,941 7140
B. Securities representing investments of customers' funds (at market)	.....	\$	222,142 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	0 7170
12. Segregated funds on hand (describe: _____)			
	.....	\$	0 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	38,271,316,162 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	598,283,988 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			
	\$	363,283,988 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	12,079,820,026	8500
B. Securities (at market)	\$	11,384,341,693	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,279,311,758	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	31,743,473,477	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	141,323,054	8560
Less: amount offset by customer owned securities	\$	(132,313,312)	8570
	\$	9,009,742	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	31,752,483,219	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,275,489,001	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,527,585	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,411,148,496	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	11,374,814,108	8650
9. Net settlement from (to) derivatives clearing organizations	\$	25,303,816	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	32,096,283,006	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	343,799,787	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	112,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	231,799,787	8770

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	7240

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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	\$	0		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	6,083,509,531		7315
B. Securities (at market)	\$	2,405,993,835		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	2,028,448,347		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	74,117,492		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(53,183,437)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,538,885,768		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	80,994,666		7351
Less: amount offset by customer owned securities .....	\$(	75,993,413)		7352
	\$	5,001,253		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,543,887,021		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,543,887,021		7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	461,734,932	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	543,875,878	7520
	\$		1,005,610,810
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	1,045,135,931	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	69,428,238	7560
	\$		1,114,564,169
3. Equities with registered futures commission merchants			
A. Cash			
	\$	45,945,399	7580
B. Securities			
	\$	0	7590
C. Unrealized gain (loss) on open futures contracts			
	\$	(6,375,356)	7600
D. Value of long option contracts			
	\$	0	7610
E. Value of short option contracts			
	\$(	0)	7615
	\$		39,570,043
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash			
	\$	0	7640
B. Securities			
	\$	0	7650
C. Amount due to (from) clearing organizations - daily variation			
	\$	0	7660
D. Value of long option contracts			
	\$	0	7670
E. Value of short option contracts			
	\$(	0)	7675
	\$		0
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash			
	\$	5,282,320,588	7700
B. Securities			
	\$	1,291,429,665	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	2,034,823,703	7720
D. Value of long option contracts			
	\$	74,117,492	7730
E. Value of short option contracts			
	\$(	(53,183,437)	7735
	\$		8,629,508,011
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		0
7. Segregated funds on hand (describe:)			
	\$		0
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		10,789,253,033
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		245,366,012
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		140,000,000
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		105,366,012