

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 30,843,468,693	7010
B. Securities (at market)	.....	\$ 13,605,818,756	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ (5,283,271,216)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 1,135,234,221	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (992,608,504)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 39,308,641,950	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 878,103,117	7045
Less: amount offset by customer owned securities	.....	\$ (865,384,906)	7047
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 39,321,360,161	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 4,757,041,351	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)	.....	\$ 1,755,506,093	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 19,958,564,115	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)	.....	\$ 11,850,091,186	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ 1,447,557,538	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 1,135,234,221	7132
B. Value of open short option contracts	.....	\$ (992,608,504)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 6,751,292	7140
B. Securities representing investments of customers' funds (at market)	.....	\$ 221,476	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)	.....	\$ 39,918,358,768	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 596,998,607	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	\$ 361,998,607	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,704,113,551	8500
B. Securities (at market)	\$	11,321,331,640	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	6,514,892,254	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)	\$	32,540,337,445	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	113,373,157	8560
Less: amount offset by customer owned securities	\$	(109,921,586)	8570
	\$	3,451,571	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	32,543,789,016	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,194,165,435	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)	\$	37,181,100	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	17,211,843,343	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)	\$	11,284,150,540	8650
9. Net settlement from (to) derivatives clearing organizations	\$	131,628,708	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)	\$	32,858,969,126	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	315,180,110	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	\$	203,180,110	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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	6,491,792,683	7315
B. Securities (at market)	\$	2,127,853,113	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,280,287,360	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	96,205,941	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(53,399,860)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,942,739,237	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	121,500,582	7351
Less: amount offset by customer owned securities	\$	(119,222,032)	7352
	\$	2,278,550	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,945,017,787	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,945,017,787	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	\$	544,616,186	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	1,041,209,930	7520
	\$		1,585,826,116
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	676,407,732	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$	5,585,829	7560
	\$		681,993,561
3. Equities with registered futures commission merchants			
A. Cash			
	\$	48,065,390	7580
B. Securities			
	\$	0	7590
C. Unrealized gain (loss) on open futures contracts			
	\$	(5,230,079)	7600
D. Value of long option contracts			
	\$	0	7610
E. Value of short option contracts			
	\$(	0)	7615
	\$		42,835,311
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			
	\$	5,083,573,710	7700
B. Securities			
	\$	1,445,859,553	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	1,285,517,439	7720
D. Value of long option contracts			
	\$	96,205,941	7730
E. Value of short option contracts			
	\$(	(53,399,860)	7735
	\$		7,857,756,783
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			
	\$		10,168,411,771
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		223,393,984
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			
	\$		83,393,984