

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	15,607,205,120 7010
B. Securities (at market)	.....	\$	13,976,006,571 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	6,845,222,434 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	1,705,342,085 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(1,293,828,904) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	36,839,947,306 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	214,881,761 7045
Less: amount offset by customer owned securities	.....	\$	(213,622,586) 7047
			1,259,175 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	36,841,206,481 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,849,927,809 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)	.....	\$	1,582,341,972 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	20,608,401,161 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)	.....	\$	12,393,441,773 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	(406,928,509) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	1,705,342,085 7132
B. Value of open short option contracts	.....	\$	(1,293,828,904) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	10,602,197 7140
B. Securities representing investments of customers' funds (at market)	.....	\$	222,827 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)	.....	\$	37,449,522,411 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	608,315,930 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	\$	373,315,930 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	12,888,887,451	8500
B. Securities (at market)	\$	10,626,710,247	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,259,671,317	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)	\$	31,775,269,015	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	34,239,678	8560
Less: amount offset by customer owned securities	\$	(29,914,498)	8570
	\$	4,325,180	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	31,779,594,195	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,577,847,358	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)	\$	19,393,565	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,840,695,803	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)	\$	10,607,316,682	8650
9. Net settlement from (to) derivatives clearing organizations	\$	45,098,843	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)	\$	32,090,352,251	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	310,758,056	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	\$	198,758,056	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	\$	7,359,551,937		7315
B. Securities (at market)	\$	2,230,615,202		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,047,072,846		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	99,102,051		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(74,638,344)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,661,703,692		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	47,177,189		7351
Less: amount offset by customer owned securities .....	\$(	44,589,908)		7352
	\$	2,587,281		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,664,290,973		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,664,290,973		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	\$	412,998,994	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	525,401,190	7520
	\$		938,400,184
2. Securities			
A. In safekeeping with banks located in the United States	\$	823,915,603	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	68,041,306	7560
	\$		891,956,909
3. Equities with registered futures commission merchants			
A. Cash	\$	38,889,823	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	(585,604)	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		38,304,219
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
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):			
A. Cash	\$	6,614,596,984	7700
B. Securities	\$	1,338,658,293	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,047,658,450	7720
D. Value of long option contracts	\$	99,102,051	7730
E. Value of short option contracts	\$(	(74,638,344)	7735
	\$		9,025,377,434
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		0
7. Segregated funds on hand (describe:)			
	\$		0
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		10,894,038,746
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		229,747,773
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			
	\$		89,747,773