

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	8,431,204,912	7010
B. Securities (at market)	..... \$	7,687,016,728	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	1,452,668,772	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	4,855,719,626	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	4,726,834,139)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	17,699,775,899	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	200,321,003	7045
Less: amount offset by customer owned securities	..... \$ (	171,791,409)	7047
	..... \$	28,529,594	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	17,728,305,493	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	2,117,428,996	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)	..... \$	1,005,386,207	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	8,121,461,829	7100
B. Securities representing investments of customers' funds (at market)	..... \$	100,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	6,681,630,522	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	330,366,954	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	4,855,719,626	7132
B. Value of open short option contracts	..... \$ (	4,726,479,451)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	1,870,828	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)	..... \$	18,387,485,511	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	659,180,018	7190
15. Management Target Amount for Excess funds in segregation	..... \$	435,400,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	223,780,018	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,698,346,613	8500
B. Securities (at market)	\$	15,795,071,414	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,646,813,335	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)	\$	32,140,231,362	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	421,673,879	8560
Less: amount offset by customer owned securities	\$	(420,582,566)	8570
	\$	1,091,313	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	32,141,322,675	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,309,850,826	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)	\$	365,258,309	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,133,290,730	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)	\$	15,429,813,104	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(403,500,546)	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)	\$	32,834,712,423	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	693,389,748	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	469,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	224,389,748	8770

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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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	\$	1,877,026,383			<u>7315</u>
B. Securities (at market)	\$	2,676,267,761			<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	441,416,540			<u>7325</u>
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade	\$	12,406,569			<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(12,592,890)			<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,994,524,363			<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	190,800,324			<u>7351</u>
Less: amount offset by customer owned securities	\$	(184,390,557)			<u>7352</u>
	\$	6,409,767			<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,000,934,130			<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,000,934,130			<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	\$	192,310,642	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	900,633,677	7520
	\$		1,092,944,319
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,689,254,944	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,689,254,944
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	)		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	\$	1,097,742,767	7700
B. Securities	\$	987,012,817	7710
C. Unrealized gain (loss) on open futures contracts	\$	440,764,028	7720
D. Value of long option contracts	\$	12,406,569	7730
E. Value of short option contracts	\$(	(12,592,890)	7735
	)		7740
	\$		2,525,333,291
			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			
	\$		5,307,532,554
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		306,598,424
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		175,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		131,598,424
			7785