

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,330,269,426	7010
B. Securities (at market)	\$	9,470,551,472	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(747,916,768)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,609,100,491	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,681,524,590)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,980,480,031	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	470,640,487	7045
Less: amount offset by customer owned securities	\$	(448,955,824)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,002,164,694	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	821,024,533	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)	\$	918,815,774	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,496,367,810	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)	\$	8,551,735,699	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(150,419,768)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,609,100,491	7132
B. Value of open short option contracts	\$	(1,681,521,152)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	5,488,720	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)	\$	17,570,592,107	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	568,427,413	7190
15. Management Target Amount for Excess funds in segregation	\$	378,700,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	189,727,413	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	242,761,753	8500	
B. Securities (at market)	16,940,679,225	8510	
2. Net unrealized profit (loss) in open cleared swaps	16,432,413,279	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)	33,615,854,257	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	126,954,568	8560	
Less: amount offset by customer owned securities	(120,804,792)	8570	
	6,149,776	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	33,622,004,033	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	2,497,960,358	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)	893,032,947	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	15,001,377,848	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)	16,047,646,278	8650	
9. Net settlement from (to) derivatives clearing organizations	(118,354,732)	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)	34,321,662,699	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	699,658,666	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	483,700,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	215,958,666	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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,897,277,487	7315
B. Securities (at market)	\$	2,892,568,405	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	106,572,829	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	3,381,982	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(4,530,632)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,895,270,071	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	200,707,771	7351
Less: amount offset by customer owned securities	\$	(199,051,166)	7352
	\$	1,656,605	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,896,926,676	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,896,926,676	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	\$	287,370,463	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	559,906,817	7520
	\$		847,277,280
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,608,813,244	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,608,813,244
			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	\$	1,385,635,667	7700
B. Securities	\$	1,283,755,161	7710
C. Unrealized gain (loss) on open futures contracts	\$	106,579,071	7720
D. Value of long option contracts	\$	3,381,982	7730
E. Value of short option contracts	\$	(4,530,632)	7735
	\$		2,774,821,249
			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			
	\$		5,230,911,773
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		333,985,097
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		171,500,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		162,485,097
			7785