

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

SEGREGATION REQUIREMENTS

| | | | |
|---|----------|------------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 25,107,522,893 | 7010 |
| B. Securities (at market) | \$ | 15,406,714,074 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | \$ | (3,059,556,141) | 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | \$ | 30,532,468,655 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | \$ | (30,075,610,773) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) | \$ | 37,911,538,708 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 1,709,998,417 | 7045 |
| Less: amount offset by customer owned securities | \$ | (1,707,345,693) | 7047 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ | 37,914,191,432 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|----------|------------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | \$ | 2,035,274,983 | 7070 |
| B. Securities representing investments of customers' funds (at market) | \$ | 744,826,667 | 7080 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | \$ | 2,694,229,227 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | \$ | 12,984,686,132 | 7100 |
| B. Securities representing investments of customers' funds (at market) | \$ | 6,962,810,731 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | \$ | 12,712,484,847 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | \$ | 326,991,103 | 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | \$ | 30,532,468,655 | 7132 |
| B. Value of open short option contracts | \$ | (30,075,610,773) | 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | \$ | 13,351,496 | 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) | \$ | 38,931,513,068 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ | 1,017,321,636 | 7190 |
| 15. Management Target Amount for Excess funds in segregation | \$ | 775,000,000 | 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | \$ | 242,321,636 | 7198 |

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 | \$ | 9,177,194,318 | | 7315 |
| B. Securities (at market) | \$ | 2,207,425,591 | | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$ | (170,207,721) | | 7325 |
| 3. Exchange traded options | | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | \$ | 66,171,405 | | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade | \$ | (17,804,865) | | 7337 |
| 4. Net equity (deficit)(add lines 1. 2. and 3.) | \$ | 11,262,778,728 | | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ | 239,974,955 | | 7351 |
| Less: amount offset by customer owned securities | \$ | (234,280,528) | | 7352 |
| | \$ | 5,694,427 | | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ | 11,268,473,155 | | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ | 11,268,473,155 | | 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 | \$ | 609,940,303 | 7500 |
| B. Other banks qualified under 17 CFR. 30.7 | | | |
| Name(s): | | 7510 | |
| | \$ | 708,342,881 | 7520 |
| | \$ | | 1,318,283,184 |
| | | | 7530 |
| 2. Securities | | | |
| A. In safekeeping with banks located in the United States | \$ | 6,278,080,617 | 7540 |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | |
| Name(s): | | 7550 | |
| | \$ | | 7560 |
| | \$ | | 6,278,080,617 |
| | | | 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 | \$ | 3,253,032,505 | 7700 |
| B. Securities | \$ | 1,129,073,937 | 7710 |
| C. Unrealized gain (loss) on open futures contracts | \$ | (167,877,363) | 7720 |
| D. Value of long option contracts | \$ | 66,171,405 | 7730 |
| E. Value of short option contracts | \$(| (17,804,865) | 7735 |
| | \$ | | 4,262,595,619 |
| | | | 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 | | | |
| | \$ | | 11,858,959,420 |
| | | | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount | | | |
| (Line Item 7770 minus Line Item 7360) | \$ | | 590,486,265 |
| | | | 7380 |
| 10. Management target amount for excess funds in separate 17 CFR 30.7 accounts | | | |
| | \$ | | 475,000,000 |
| | | | 7780 |
| 11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess | | | |
| | \$ | | 115,486,265 |
| | | | 7785 |

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 | \$ | 695,988,848 | 8500 |
| B. Securities (at market) | \$ | 8,634,318,661 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | \$ | 11,514,170,624 | 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) | \$ | 20,844,478,133 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 420,186,976 | 8560 |
| Less: amount offset by customer owned securities | \$ | (417,671,073) | 8570 |
| | \$ | 2,515,903 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) | \$ | 20,846,994,036 | 8590 |

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

| | | | |
|---|----|----------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | \$ | 1,607,977,051 | 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) | \$ | 511,894,972 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | \$ | 11,605,131,922 | 8630 |
| B. Securities representing investment of cleared swaps customers' funds (at market) | \$ | 493,494,000 | 8640 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | \$ | 8,122,423,689 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | \$ | (483,463,307) | 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) | \$ | 21,857,458,327 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) | \$ | 1,010,464,291 | 8730 |
| 15. Management target amount for excess funds in cleared swaps segregated accounts | \$ | 350,000,000 | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess | \$ | 660,464,291 | 8770 |