

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

SEGREGATION REQUIREMENTS

| | | | |
|---|----|------------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 25,701,388,961 | 7010 |
| B. Securities (at market) | \$ | 15,021,434,816 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | \$ | (4,624,117,864) | 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | \$ | 32,410,859,678 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | \$ | (32,256,296,095) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) | \$ | 36,253,269,496 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 1,659,669,436 | 7045 |
| Less: amount offset by customer owned securities | \$ | (1,614,059,119) | 7047 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ | 45,610,317 | 7050 |
| | \$ | 36,298,879,813 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|----|------------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | \$ | 741,675,123 | 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) | \$ | 2,184,052,557 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | \$ | 16,534,965,373 | 7100 |
| B. Securities representing investments of customers' funds (at market) | \$ | 5,317,304,703 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | \$ | 12,837,382,259 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | \$ | (523,452,512) | 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | \$ | 32,410,859,678 | 7132 |
| B. Value of open short option contracts | \$ | (32,256,296,095) | 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | \$ | 17,105,030 | 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) | \$ | 37,263,596,116 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ | 964,716,303 | 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 | \$ | 189,716,303 | 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 | \$ | | | <u>7305</u> |
| 1. Net ledger balance - Foreign futures and foreign option trading - All Customers | | | | |
| A. Cash | \$ | 8,550,041,806 | | <u>7315</u> |
| B. Securities (at market) | \$ | 2,241,286,931 | | <u>7317</u> |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$ | 184,150,618 | | <u>7325</u> |
| 3. Exchange traded options | | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | \$ | 26,614,708 | | <u>7335</u> |
| B. Market value of open contracts granted (sold) on a foreign board of trade | \$ | (6,464,486) | | <u>7337</u> |
| 4. Net equity (deficit)(add lines 1. 2. and 3.) | \$ | 10,995,629,577 | | <u>7345</u> |
| 5. Accounts liquidating to a deficit and accounts with | | | | |
| debit balances - gross amount | \$ | 367,121,685 | | <u>7351</u> |
| Less: amount offset by customer owned securities | \$ | (362,109,985) | | <u>7352</u> |
| | \$ | 5,011,700 | | <u>7354</u> |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ | 11,000,641,277 | | <u>7355</u> |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ | 11,000,641,277 | | <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 | \$ | 1,877,476,557 | 7500 |
| B. Other banks qualified under 17 CFR. 30.7 | | | |
| Name(s): | | 7510 | |
| | \$ | 126,473,604 | 7520 |
| | \$ | | 2,003,950,161 |
| | | | 7530 |
| 2. Securities | | | |
| A. In safekeeping with banks located in the United States | \$ | 5,708,994,219 | 7540 |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | |
| Name(s): | | 7550 | |
| | \$ | | 7560 |
| | \$ | | 5,708,994,219 |
| | | | 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 | \$ | 2,631,141,941 | 7700 |
| B. Securities | \$ | 1,050,105,917 | 7710 |
| C. Unrealized gain (loss) on open futures contracts | \$ | 183,853,574 | 7720 |
| D. Value of long option contracts | \$ | 26,614,708 | 7730 |
| E. Value of short option contracts | \$(| (6,464,486) | 7735 |
| | | | 3,885,251,654 |
| | | | 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 | | | |
| | \$ | | 11,598,196,034 |
| | | | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount | | | |
| (Line Item 7770 minus Line Item 7360) | \$ | | 597,554,757 |
| | | | 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 | | | |
| | \$ | | 122,554,757 |
| | | | 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 | | \$ (557,276,421) | 8500 |
| B. Securities (at market) | ..... | \$ 9,230,771,496 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | ..... | \$ 12,665,146,991 | 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) | ..... | \$ 21,338,642,066 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | ..... | \$ 109,043,060 | 8560 |
| Less: amount offset by customer owned securities | ..... | \$ ( 107,157,049) | 8570 |
| | | \$ 1,886,011 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) | ..... | \$ 21,340,528,077 | 8590 |

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

| | | | |
|---|-------|-------------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | ..... | \$ 673,370,293 | 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) | ..... | \$ 668,431,968 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | ..... | \$ 11,544,356,871 | 8630 |
| B. Securities representing investment of cleared swaps customers' funds (at market) | ..... | \$ 691,972,026 | 8640 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | ..... | \$ 8,562,339,529 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | ..... | \$ (36,254,411) | 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) | ..... | \$ 22,104,216,276 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) | ..... | \$ 763,688,199 | 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 | ..... | \$ 413,688,199 | 8770 |