

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):	\$	126,473,604	7510	\$
				2,003,950,161
				7520
				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	\$
				5,708,994,219
				7560
				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