

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	23,066,319,117	7010
B. Securities (at market)	\$	14,843,004,309	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(2,348,881,475)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	35,332,412,760	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(35,174,554,425)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	35,718,300,286	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,347,732,492	7045
Less: amount offset by customer owned securities	\$	(1,344,971,382)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	35,721,061,396	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,597,551,285	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)	\$	1,539,339,012	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	13,460,985,810	7100
B. Securities representing investments of customers' funds (at market)	\$	5,926,192,833	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	13,303,665,297	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	749,070,682	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	35,332,412,760	7132
B. Value of open short option contracts	\$	(35,174,554,425)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	11,207,256	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)	\$	36,745,870,510	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,024,809,114	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	\$	249,809,114	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 .....	\$	8,358,493,512	<u>7315</u>
B. Securities (at market) .....	\$	2,343,595,834	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	478,372,798	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	17,410,882	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(5,721,104)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	11,192,151,922	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	454,157,852	<u>7351</u>
Less: amount offset by customer owned securities .....	\$	(449,205,143)	<u>7352</u>
	\$	4,952,709	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	11,197,104,631	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	11,197,104,631	<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	\$	960,500,646	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	304,298,291	7520
	\$		1,264,798,937
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	6,097,646,873	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		6,097,646,873
			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	\$	3,158,420,836	7700
B. Securities	\$	778,189,675	7710
C. Unrealized gain (loss) on open futures contracts	\$	478,899,408	7720
D. Value of long option contracts	\$	17,410,882	7730
E. Value of short option contracts	\$(	(5,721,104)	7735
	)		7740
	\$		4,427,199,697
			7750
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			
	\$		11,789,645,507
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		592,540,876
			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			
	\$		117,540,876
			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	.....	\$ (2,058,901,639)	8500
B. Securities (at market)	.....	\$ 9,047,913,294	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 14,137,901,915	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)	.....	\$ 21,126,913,570	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 143,004,762	8560
Less: amount offset by customer owned securities	.....	\$ ( 141,378,499)	8570
		\$ 1,626,263	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 21,128,539,833	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 1,591,286,826	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)	.....	\$ 519,856,015	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 10,496,117,718	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 694,132,646	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 8,528,057,279	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (82,092,600)	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)	.....	\$ 21,747,357,884	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 618,818,051	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	.....	\$ 268,818,051	8770