

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	20,535,309,076	7010
B. Securities (at market)	\$	14,146,814,936	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,122,546,118	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	27,663,461,330	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(29,253,065,226)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	35,215,066,234	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	798,032,704	7045
Less: amount offset by customer owned securities	\$	(780,905,009)	7047
	\$	17,127,695	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	35,232,193,929	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,562,184,415	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)	\$	1,663,518,801	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,362,777,061	7100
B. Securities representing investments of customers' funds (at market)	\$	16,213,082,386	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	12,483,296,136	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	583,804,045	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	27,663,461,330	7132
B. Value of open short option contracts	\$	(29,253,065,226)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	9,996,585	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)	\$	36,289,055,533	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,056,861,604	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	\$	281,861,604	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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**FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS**

1. Cash in banks			
A. Banks located in the United States	\$	992,056,000	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	228,856,571	7520
	\$		1,220,912,571
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	6,198,345,196	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		6,198,345,196
			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	\$	3,035,808,935	7700
B. Securities	\$	786,842,057	7710
C. Unrealized gain (loss) on open futures contracts	\$	(131,337,725)	7720
D. Value of long option contracts	\$	48,138,321	7730
E. Value of short option contracts	\$	(23,158,076)	7735
	\$		3,716,293,512
			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			
	\$	11,135,551,279	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	607,358,039	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			
	\$	132,358,039	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	\$	(2,219,319,734)	8500
B. Securities (at market)	\$	9,426,600,559	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	13,399,844,444	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)	\$	20,607,125,269	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	183,825,984	8560
Less: amount offset by customer owned securities	\$	( 174,942,168 )	8570
	\$	8,883,816	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	20,616,009,085	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,123,988,589	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)	\$	776,655,183	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	4,227,750,681	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	6,609,058,500	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,649,945,377	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(170,708,776)	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)	\$	21,216,689,554	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	600,680,469	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	\$	250,680,469	8770