

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	29,256,973,130	7010
B. Securities (at market)	\$	13,534,060,500	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(7,771,475,954)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	30,585,408,308	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(30,030,104,888)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	35,574,861,096	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,057,221,589	7045
Less: amount offset by customer owned securities	\$	(1,053,750,665)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	35,578,332,020	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,100,177,217	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)	\$	2,210,480,611	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,796,766,317	7100
B. Securities representing investments of customers' funds (at market)	\$	18,154,154,395	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	11,323,579,889	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(598,145,853)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	30,585,408,308	7132
B. Value of open short option contracts	\$	(30,030,104,888)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	28,194,424	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)	\$	36,570,510,420	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	992,178,400	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	\$	217,178,400	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	\$	366,407,470	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	\$	280,703,744	7520	\$
				647,111,214
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	6,030,912,119	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7560	\$
				6,030,912,119
				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	\$	3,409,512,533	7700	
B. Securities	\$	787,664,667	7710	
C. Unrealized gain (loss) on open futures contracts	\$	(589,108,191)	7720	
D. Value of long option contracts	\$	31,137,209	7730	
E. Value of short option contracts	\$	(5,792,378)	7735	\$
				3,633,413,840
				7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):	\$			7750	\$		7760
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7. Segregated funds on hand (describe: _____) \$ _____ 7765

8. Total funds in separate 17 CFR 30.7 accounts \$ 10,311,437,173 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 590,300,573 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 \$ 115,300,573 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	· · · · ·	\$ (8,172,254,493)	8500
B. Securities (at market)	· · · · ·	\$ 8,856,808,542	8510
2. Net unrealized profit (loss) in open cleared swaps	· · · · ·	\$ 17,935,611,758	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)	· · · · ·	\$ 18,620,165,807	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	· · · · ·	\$ 56,896,463	8560
Less: amount offset by customer owned securities	· · · · ·	\$ (52,444,152)	8570
		\$ 4,452,311	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	· · · · ·	\$ 18,624,618,118	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	· · · · ·	\$ 1,286,364,682	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)	· · · · ·	\$ 577,638,145	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	· · · · ·	\$ 59,779,428	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	· · · · ·	\$ 8,875,708,093	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	· · · · ·	\$ 8,279,170,397	8650
9. Net settlement from (to) derivatives clearing organizations	· · · · ·	\$ 142,898,819	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)	· · · · ·	\$ 19,221,559,564	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	· · · · ·	\$ 596,941,446	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	· · · · ·	\$ 246,941,446	8770