

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,024,264,710	7010
B. Securities (at market)	\$	12,971,672,739	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	4,726,996,348	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	33,829,743,118	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(33,797,886,236)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	36,754,790,679	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	906,799,009	7045
Less: amount offset by customer owned securities	\$	(905,433,767)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	1,365,242	7050
	\$	36,756,155,921	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,863,738,011	7070
B. Securities representing investments of customers' funds (at market)	\$	1,141,431,740	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,166,785,228	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	717,992,671	7100
B. Securities representing investments of customers' funds (at market)	\$	18,822,696,126	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	11,804,887,511	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	194,693,579	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	33,829,743,118	7132
B. Value of open short option contracts	\$	(33,797,886,236)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,861,524	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)	\$	37,761,943,272	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,005,787,351	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	\$	230,787,351	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	\$	6,183,830,739	<u>7315</u>
B. Securities (at market)	\$	2,478,801,577	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,774,654,588	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	18,154,094	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(5,912,212)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,449,528,786	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	356,644,114	<u>7351</u>
Less: amount offset by customer owned securities	\$	(350,677,155)	<u>7352</u>
	\$	5,966,959	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,455,495,745	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,455,495,745	<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	\$	627,989,681	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	200,116,769	7520
	\$	828,106,450	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	6,009,620,428	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7560
	\$	6,009,620,428	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	\$	1,582,566,689	7700
B. Securities	\$	842,815,392	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,774,702,000	7720
D. Value of long option contracts	\$	18,154,094	7730
E. Value of short option contracts	\$	(5,912,212)	7735
	\$	4,212,325,963	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			
	\$	11,050,052,841	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	594,557,096	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			
	\$	119,557,096	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	\$	(658,681,929)	8500
B. Securities (at market)	\$	9,663,854,492	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,344,150,947	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)	\$	21,349,323,510	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	104,322,363	8560
Less: amount offset by customer owned securities	\$	(101,670,330)	8570
	\$	2,652,033	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,351,975,543	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,251,021,418	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)	\$	584,225,979	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	151,578,352	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,093,128,858	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,079,628,513	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(1,288,185)	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)	\$	22,158,294,935	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	806,319,392	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	\$	456,319,392	8770