

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	26,472,435,149	7010
B. Securities (at market)	\$	13,659,019,287	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(4,749,610,719)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	29,671,848,834	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(29,045,485,622)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	36,008,206,929	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	953,395,707	7045
Less: amount offset by customer owned securities	\$	(950,859,075)	7047
	\$	2,536,632	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	36,010,743,561	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,795,003,148	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)	\$	2,496,902,674	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,328,960,713	7100
B. Securities representing investments of customers' funds (at market)	\$	16,874,676,497	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	11,162,116,613	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(264,474,132)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	29,671,848,834	7132
B. Value of open short option contracts	\$	(29,045,485,622)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,344,609	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)	\$	37,035,893,334	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,025,149,773	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	\$	250,149,773	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	\$		6,744,399,725					<u>7315</u>
B. Securities (at market)	\$		3,175,243,358					<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$		118,311,873					<u>7325</u>
3. Exchange traded options								
A. Market value of open option contracts purchased on a foreign board of trade	\$		60,646,195					<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$		(25,390,903)					<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$		10,073,210,248					<u>7345</u>
5. Accounts liquidating to a deficit and accounts with								
debit balances - gross amount	\$		442,587,934					<u>7351</u>
Less: amount offset by customer owned securities	\$	(437,876,618)					<u>7352</u>
	\$		4,711,316					<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$		10,077,921,564					<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$		10,077,921,564					<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	\$	463,161,207	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	287,712,965	7520
			750,874,172 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	6,486,401,809	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7560
			6,486,401,809 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	\$	2,488,568,915	7700
B. Securities	\$	787,107,662	7710
C. Unrealized gain (loss) on open futures contracts	\$	121,292,729	7720
D. Value of long option contracts	\$	60,646,195	7730
E. Value of short option contracts	\$((25,390,903)	7735
			3,432,224,598 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			
	\$	10,669,500,579	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	591,579,015	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			
	\$	116,579,015	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	\$	(6,158,114,824)	8500
B. Securities (at market)	\$	9,323,000,538	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	16,756,076,510	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)	\$	19,920,962,224	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	232,776,432	8560
Less: amount offset by customer owned securities	\$	(229,273,893)	8570
	\$	3,502,539	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	19,924,464,763	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,093,203,172	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)	\$	1,069,647,981	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	56,522,658	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,329,722,352	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,253,352,557	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(262,204,864)	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)	\$	20,540,243,856	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	615,779,093	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	\$	265,779,093	8770