

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	17,782,147,816	7010
B. Securities (at market)	\$	13,528,762,168	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	1,495,207,244	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	33,237,898,142	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(32,406,365,606)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	33,637,649,764	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,451,608,789	7045
Less: amount offset by customer owned securities	\$	(1,450,408,920)	7047
	\$	1,199,869	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	33,638,849,633	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,970,438,272	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)	\$	2,067,414,833	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	470,531,976	7100
B. Securities representing investments of customers' funds (at market)	\$	18,144,316,728	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	11,461,347,335	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(327,316,813)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	33,237,898,142	7132
B. Value of open short option contracts	\$	(32,406,365,606)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	27,101,055	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)	\$	34,645,365,922	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,006,516,289	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	\$	231,516,289	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	\$	610,911,796	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	281,507,318	7520
			\$ 892,419,114 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	5,660,448,222	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$	5,660,448,222	7550
			\$ 5,660,448,222 7560 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	\$	3,134,433,635	7700
B. Securities	\$	798,560,263	7710
C. Unrealized gain (loss) on open futures contracts	\$	338,860,585	7720
D. Value of long option contracts	\$	9,398,594	7730
E. Value of short option contracts .....	\$(	(2,186,396)	7735
			\$ 4,279,066,681 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			
		10,831,934,017	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	592,945,151	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			
	\$	117,945,151	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	\$ (3,540,951,954)	8500
B. Securities (at market)	.....	\$ 8,928,164,860	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 14,914,405,039	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)	.....	\$ 20,301,617,945	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 81,141,510	8560
Less: amount offset by customer owned securities	.....	\$ ( 76,080,496)	8570
		\$ 5,061,014	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 20,306,678,959	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 1,881,572,944	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)	.....	\$ 517,432,489	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 64,088,788	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 9,570,890,283	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 8,410,732,371	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 474,277,754	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)	.....	\$ 20,918,994,629	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 612,315,670	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	.....	\$ 262,315,670	8770