

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 12,612,186,465	7010
B. Securities (at market)	.....	\$ 13,380,367,628	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ 8,520,931,155	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 28,685,632,222	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (27,503,618,561)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 35,695,498,909	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 1,385,874,272	7045
Less: amount offset by customer owned securities	.....	\$ (1,382,785,470)	7047
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 3,088,802	7050
		\$ 35,698,587,711	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 2,748,076,914	7070
B. Securities representing investments of customers' funds (at market)	.....	\$ 1,500,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$ 1,566,373,516	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 826,665,445	7100
B. Securities representing investments of customers' funds (at market)	.....	\$ 17,814,760,267	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$ 11,813,994,111	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ (783,560,472)	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 28,685,632,222	7132
B. Value of open short option contracts	.....	\$ (27,503,618,561)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 13,502,577	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)	.....	\$ 36,681,826,019	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 983,238,308	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	\$ 208,238,308	7198

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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

AMENDED

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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	\$	7,236,514,443		<u>7315</u>
B. Securities (at market)	\$	2,939,574,986		<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	662,189,301		<u>7325</u>
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	8,004,934		<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(2,628,006)		<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,843,655,658		<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	519,208,794		<u>7351</u>
Less: amount offset by customer owned securities	\$	(515,139,225)		<u>7352</u>
	\$	4,069,569		<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,847,725,227		<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,847,725,227		<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

AMENDED

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	717,076,217	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	239,475,640	7520
	\$		956,551,857
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	5,921,130,905	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		5,921,130,905
			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	\$	3,094,979,120	7700
B. Securities	\$	806,417,971	7710
C. Unrealized gain (loss) on open futures contracts	\$	669,647,491	7720
D. Value of long option contracts	\$	8,004,934	7730
E. Value of short option contracts	\$(	(2,628,006)	7735
	)		7740
	\$		4,576,421,510
			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			
	\$		11,454,104,272
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		606,379,045
			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			
	\$		131,379,045
			7785

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ (575,160,108)	8500
B. Securities (at market)	.....	\$ 9,148,553,843	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 11,741,725,151	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)	.....	\$ 20,315,118,886	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 95,885,719	8560
Less: amount offset by customer owned securities	.....	\$ ( 93,144,991)	8570
		\$ 2,740,728	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 20,317,859,614	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 1,264,890,094	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)	.....	\$ 303,826,412	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 74,028,225	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 10,530,488,347	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 8,844,727,431	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (75,031,993)	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)	.....	\$ 20,942,928,516	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 625,068,902	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	.....	\$ 275,068,902	8770