

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,729,373,917	7010
B. Securities (at market)	\$	13,423,250,228	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	7,318,961,795	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	29,564,377,062	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(29,250,600,047)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	35,785,362,955	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,487,866,071	7045
Less: amount offset by customer owned securities	\$	(1,479,246,537)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,619,534	7050
	\$	35,793,982,489	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,011,975,898	7070
B. Securities representing investments of customers' funds (at market)	\$	1,250,000,000	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,876,386,692	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,161,803,901	7100
B. Securities representing investments of customers' funds (at market)	\$	18,275,113,706	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	11,546,863,536	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(625,993,880)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	29,564,377,062	7132
B. Value of open short option contracts	\$	(29,250,600,047)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,168,834	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)	\$	36,826,095,702	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,032,113,213	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	\$	257,113,213	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	\$	695,089,760	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	\$	245,771,398	7510	7520
	\$			940,861,158
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	6,071,070,489	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7550	7560
	\$			6,071,070,489
				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	\$	2,728,976,119	7700	
B. Securities	\$	808,209,582	7710	
C. Unrealized gain (loss) on open futures contracts	\$	989,286,100	7720	
D. Value of long option contracts	\$	13,273,440	7730	
E. Value of short option contracts	\$	(5,321,365)	7735	7740
	\$			4,534,423,876

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 \$ 11,546,355,523 7770

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

(Line Item 7770 minus Line Item 7360) \$ 670,733,744 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 \$ 195,733,744 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	83,352,784	8500	
B. Securities (at market)	9,599,079,994	8510	
2. Net unrealized profit (loss) in open cleared swaps	10,982,972,534	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)	20,665,405,312	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	631,437,664	8560	
Less: amount offset by customer owned securities	(610,499,440)	8570	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	20,686,343,536	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	2,184,693,659	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)	276,193,351	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	301,179,840	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)	10,823,925,295	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	9,322,886,643	8650	
9. Net settlement from (to) derivatives clearing organizations	(686,766,175)	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)	22,222,112,613	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	1,535,769,077	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	1,185,769,077	8770	