

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,362,403,373	7010
B. Securities (at market)	\$	12,455,894,279	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,049,961,347	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	514,533,875	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(520,013,426)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	25,862,779,448	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	2,498,285,276	7045
Less: amount offset by customer owned securities	\$	(2,494,649,489)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	25,866,415,235	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,502,660,523	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)	\$	3,730,030,641	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,398,829,962	7100
B. Securities representing investments of customers' funds (at market)	\$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	8,725,863,638	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	224,120,124	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	514,533,875	7132
B. Value of open short option contracts	\$	(520,013,426)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	43,328,145	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)	\$	26,619,353,482	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	752,938,247	7190
15. Management Target Amount for Excess funds in segregation	\$	235,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	517,938,247	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ (2,813,028,777)	8500
B. Securities (at market)	.....	\$ 9,008,515,853	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 21,360,528,825	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)	.....	\$ 27,556,015,901	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 104,516,048	8560
Less: amount offset by customer owned securities	.....	\$ ( 103,209,616)	8570
		\$ 1,306,432	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 27,557,322,333	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,540,774,445	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)	.....	\$ 8,109,415	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 14,792,692,966	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 9,000,406,439	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 528,606,813	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)	.....	\$ 27,870,590,078	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 313,267,745	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$ 221,267,745	8770

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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	\$	191,308,796	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	411,165,746	7520
	\$		602,474,542
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,293,634,739	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	79,534,368	7560
	\$		1,373,169,107
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	43,809,651	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	404,647	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 44,214,298
			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	\$	5,049,934,159	7700
B. Securities	\$	1,416,537,413	7710
C. Unrealized gain (loss) on open futures contracts	\$	269,046,840	7720
D. Value of long option contracts	\$	10,657,712	7730
E. Value of short option contracts	\$(	(8,464,316)	7735
			\$ 6,737,711,808
			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			
	\$		8,757,569,755
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		357,146,718
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		140,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		217,146,718
			7785