

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 22,571,410,855	7010
B. Securities (at market)	.....	\$ 11,420,932,121	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ (7,150,893,884)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 368,567,049	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (383,049,491)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 26,826,966,650	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 1,004,712,890	7045
Less: amount offset by customer owned securities	.....	\$ (1,001,774,210)	7047
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 26,829,905,330	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 2,801,397,216	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)	.....	\$ 3,459,042,388	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 13,127,405,712	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)	.....	\$ 7,961,889,733	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ 16,724,638	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 368,567,049	7132
B. Value of open short option contracts	.....	\$ (383,049,491)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 56,315,438	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)	.....	\$ 27,408,292,683	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 578,387,353	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	\$ 343,387,353	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ (4,556,034,201)	8500
B. Securities (at market)	.....	\$ 8,438,282,934	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 22,279,386,644	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)	.....	\$ 26,161,635,377	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 50,281,324	8560
Less: amount offset by customer owned securities	.....	\$ (45,624,982)	8570
		\$ 4,656,342	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 26,166,291,719	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 2,854,853,703	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)	.....	\$ 6,417,249	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,149,516,029	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)	.....	\$ 8,431,865,686	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 57,032,627	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)	.....	\$ 26,499,685,294	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 333,393,575	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	\$ 241,393,575	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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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	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	6,470,896,107		7315
B. Securities (at market)	\$	2,618,933,914		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(689,691,399)		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	8,273,620		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(4,851,209)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,403,561,033		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	140,800,083		7351
Less: amount offset by customer owned securities	\$	(139,822,797)		7352
	\$	977,286		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,404,538,319		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,404,538,319		7360

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	\$	349,405,290	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	423,002,067	7520
	\$		772,407,357
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	891,167,015	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	76,654,345	7560
	\$		967,821,360
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	42,875,789	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(27,176)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	)		7620
	\$		42,848,613
			7630
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
	\$		
			7690
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	5,866,811,529	7700
B. Securities	\$	1,651,112,555	7710
C. Unrealized gain (loss) on open futures contracts	\$	(689,664,223)	7720
D. Value of long option contracts	\$	8,273,620	7730
E. Value of short option contracts	\$(	(4,851,209)	7735
	)		7740
	\$		6,831,682,272
			7750
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			
	\$		8,614,759,602
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		210,221,283
			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			
	\$		70,221,283
			7785