

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	14,467,482,487 7010
B. Securities (at market)	.....	\$	11,250,122,256 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	3,319,990,419 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	656,081,724 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(521,057,236) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	29,172,619,650 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	291,123,399 7045
Less: amount offset by customer owned securities	.....	\$	(288,725,896) 7047
	.....	\$	2,397,503 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	29,175,017,153 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,739,952,909 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)	.....	\$	369,460,096 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	14,719,085,615 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)	.....	\$	10,880,662,160 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(143,568,234) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	656,081,724 7132
B. Value of open short option contracts	.....	\$	(521,057,236) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	24,221,896 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
	.....	\$	7150
12. Segregated funds on hand (describe: _____)			
	.....	\$	7180
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	29,724,838,930 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	549,821,777 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			
	\$	314,821,777 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	5,994,639,845	8500
B. Securities (at market)	\$	9,453,943,187	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,537,170,983	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)	\$	27,985,754,015	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	69,329,704	8560
Less: amount offset by customer owned securities	\$	(67,335,793)	8570
	\$	1,993,911	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	27,987,747,926	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,084,311,563	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)	\$	9,027,459	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,200,926,804	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)	\$	9,444,915,728	8650
9. Net settlement from (to) derivatives clearing organizations	\$	8,885,841	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)	\$	28,748,067,395	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	760,319,469	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	\$	668,319,469	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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	132,561,758	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	200,918,701	7520
	\$		333,480,459
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,052,225,325	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	142,513,373	7560
	\$		1,194,738,698
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	80,853,203	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(2,570,439)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		78,282,764
			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	\$	6,313,844,594	7700
B. Securities	\$	1,538,954,863	7710
C. Unrealized gain (loss) on open futures contracts	\$	66,066,423	7720
D. Value of long option contracts	\$	49,258,778	7730
E. Value of short option contracts	\$(	(30,657,784)	7735
	\$		7,937,466,874
			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			
	\$		9,543,968,795
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		207,982,524
			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			
	\$		67,982,524
			7785