

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	15,808,076,420 7010
B. Securities (at market)	.....	\$	22,292,373,234 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	1,773,601,615 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	3,698,152,135 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(2,914,910,018) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	40,657,293,386 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	261,813,134 7045
Less: amount offset by customer owned securities	.....	\$	(225,995,303) 7047
		\$	35,817,831 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	40,693,111,217 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,842,981,823 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	0 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	841,851,796 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	2,516,985,755 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	13,156,825,284 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	15,560,884,421 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	209,791,593 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	3,698,152,135 7132
B. Value of open short option contracts	.....	\$	(2,914,910,018) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 7140
B. Securities representing investments of customers' funds (at market)	.....	\$	0 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	0 7170
12. Segregated funds on hand (describe: _____)			
	.....	\$	5,889,637,019 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	41,802,199,808 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	1,109,088,591 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	773,169,113 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	335,919,478 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,885,446,214	8500
B. Securities (at market)	\$	9,175,224,403	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(1,151,669,332)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	105,356,439	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(141,495,636)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,872,862,088	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	82,882,202	8560
Less: amount offset by customer owned securities	\$	(81,342,083)	8570
	\$	1,540,119	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,874,402,207	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,347,445,794	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	719,492,583	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	4,976,137,401	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	7,836,202,935	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,455,731,818	8650
9. Net settlement from (to) derivatives clearing organizations	\$	74,445,604	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	105,356,439	8670
B. Value of open cleared swaps short option contracts	\$	(141,495,636)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	24,373,316,938	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,498,914,731	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	480,362,446	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	1,018,552,285	8770

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	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	\$	3,300,017,694	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	185,116,500	7520
	\$		3,485,134,194
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,926,957,833	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,926,957,833
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	0	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		0
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation	\$	0	7660
D. Value of long option contracts	\$	0	7670
E. Value of short option contracts	\$(	0)	7675
	\$		0
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	2,151,308,571	7700
B. Securities	\$	79,001,752	7710
C. Unrealized gain (loss) on open futures contracts	\$	340,978,445	7720
D. Value of long option contracts	\$	41,480,966	7730
E. Value of short option contracts	\$(	(18,616,492)	7735
	\$		2,594,153,242
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0	7750	
	\$		0
			7760
7. Segregated funds on hand (describe:)			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		9,006,245,269
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		595,208,708
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		294,386,280
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		300,822,428
			7785