

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	21,230,053,861 7010
B. Securities (at market)	.....	\$	34,418,195,747 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	(927,641,818) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	4,002,248,328 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,770,856,638) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	54,951,999,480 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	586,538,268 7045
Less: amount offset by customer owned securities	.....	\$	(508,476,503) 7047
		\$	78,061,765 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	55,030,061,245 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	4,079,640,868 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)	.....	\$	758,404,326 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	7,738,350,593 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	10,478,233,499 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	19,893,812,816 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	414,651,828 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	4,002,248,328 7132
B. Value of open short option contracts	.....	\$	(3,770,856,638) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	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: _____)		\$	13,765,978,605 7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$	57,360,464,225 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	2,330,402,980 7190
15. Management Target Amount for Excess funds in segregation	.....	\$	1,265,691,409 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,064,711,571 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	18,254,677,514	8500
B. Securities (at market)	\$	8,250,512,473	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,840,185,042)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	53,141,630	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(45,513,932)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,672,632,643	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	60,925,865	8560
Less: amount offset by customer owned securities	\$	(59,923,625)	8570
	\$	1,002,240	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,673,634,883	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,964,694,207	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	100,017	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	947,460,594	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,845,878,592	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,587,695,085	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,303,051,879	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(26,128,691)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	53,141,630	8670
B. Value of open cleared swaps short option contracts	\$	(45,513,932)	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)	\$	22,630,379,381	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	956,744,498	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	585,188,142	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	371,556,356	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	\$	3,559,376,673	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	197,700,572	7520
			\$ 3,757,077,245 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,133,469,463	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
			\$ 1,133,469,463 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	\$	792,648,443	7700
B. Securities	\$	888,269,895	7710
C. Unrealized gain (loss) on open futures contracts	\$	(328,775,063)	7720
D. Value of long option contracts	\$	224,976,318	7730
E. Value of short option contracts	\$(	(101,023,104)	7735
			\$ 1,476,096,489 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			
	\$	6,366,643,197	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	461,831,033	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	236,192,487	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	225,638,546	7785