

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	29,723,393,762	7010
B. Securities (at market)	\$	41,930,828,279	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ (2,307,933,753) 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	5,689,679,898	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(5,085,727,833)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 69,950,240,353 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	1,110,294,323	7045
Less: amount offset by customer owned securities	\$	(679,307,465)	7047
	\$	430,986,858	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 70,381,227,211 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	3,916,886,096	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)	\$	1,675,279,443	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	11,581,548,638	7100
B. Securities representing investments of customers' funds (at market)	\$	14,341,826,332	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	18,653,485,351	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 110,290,282 7130

10. Exchange traded options

A. Value of open long option contracts	\$	5,689,679,898	7132
B. Value of open short option contracts	\$	(5,085,727,833)	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: _____) \$ 21,602,063,485 7150

13. Total amount in segregation (add lines 7 through 12) \$ 72,485,331,692 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 2,104,104,481 7190

15. Management Target Amount for Excess funds in segregation \$ 1,618,768,226 7194

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 485,336,255 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	18,582,976,501	8500
B. Securities (at market)	\$	9,014,695,198	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,359,393,815)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	2,075,374,173	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(2,037,482,420)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,276,169,637	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	36,380,438	8560
Less: amount offset by customer owned securities	\$	(36,365,165)	8570
	\$	15,273	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,276,184,910	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,667,565,446	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)	\$	680,580,864	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,495,350,470	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	12,112,844,090	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,334,114,331	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(66,809,837)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	2,075,374,173	8670
B. Value of open cleared swaps short option contracts	\$	(2,037,482,420)	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)	\$	24,261,537,117	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	985,352,207	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	628,456,993	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	356,895,214	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	\$	3,831,433,100	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	150,744,553	7520
	\$		3,982,177,653
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,962,798,790	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		1,962,798,790
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	\$	904,006,475	7700
B. Securities	\$	1,884,789,219	7710
C. Unrealized gain (loss) on open futures contracts	\$	112,356,151	7720
D. Value of long option contracts	\$	452,629,934	7730
E. Value of short option contracts	\$((520,450,614)	7735
	\$		2,833,331,165
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			
	\$	8,778,307,608	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	709,003,127	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	411,534,528	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	297,468,599	7785