SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net Ledger Balance	
A. Cash	28,952,357,207.29
B. Securities (at market)	36,891,677,101.14
2. Net unrealized profit (loss) in open futures contracts traded on contract market	-6,703,941,590.27
3. Exchange Traded Options	
A. Market value of open option contracts purchased on a contract market	7,327,902,287.91
B. Market value of open option contracts granted (sold) on a contract market	-7,106,066,609.08
4. Net Equity (deficit)(add line 1, 2 and 3)	59,361,928,396.99
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less amount offset by customer owned securities	252,698,726.79
6. Amount required to be segregated (add lines 4 and 5)	59,614,627,123.78

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	2,208,120,280.20
B. Securities representing investments of customers funds (at market)	362,611,875.86
C. Securities held for particular customers or options customers in lieu of cash (at market)	1,557,548,856.93
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	13,601,499,600.78
B. Securities representing investments of customers funds (at market)	8,559,411,280.79
C. Securities held for particular customers or options customers in lieu of cash (at market)	24,439,342,681.61
9. Net settlement from (to) derivatives clearing organizations of contract markets	340,938,798.00
10. Exchange traded options	
A. Value of long option contracts	7,327,902,287.88
B. Value of short option contracts	-7,106,066,608.90
11. Net equities with other FCMs	
A. Net liquidating equity	0.00
B. Securities representing investments of customers funds (at market) 0	0.00
C. Securities held for particular customers or options customers in lieu of cash (at market)	0.00
12. Segregated funds on hand (describe: See Attached)	10,679,900,682.00
13. Total amount in segregation (add lines 7 through 12)	61,971,209,735.15
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	2,356,582,611.37
15. Managment Target Amount for Excess funds in segregation	1,371,136,423.85
16. Excess (deficiency) funds in segregation over (under) Managment Target Amount Excess	985,446,187.52

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End of Report