

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	18,026,592,910 7010
B. Securities (at market)	.....	\$	30,599,369,976 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	(2,061,496,288) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	2,942,387,299 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(2,511,336,986) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	46,995,516,911 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	579,741,374 7045
Less: amount offset by customer owned securities	.....	\$	(555,452,996) 7047
			24,288,378 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	47,019,805,289 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,482,467,850 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)	.....	\$	793,955,165 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	113,211,132 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	15,733,170,485 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	22,896,246,349 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	(602,437,451) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	2,942,387,299 7132
B. Value of open short option contracts	.....	\$	(2,511,336,986) 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: _____)	.....	\$	6,858,720,804 7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$	48,706,384,647 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	1,686,579,358 7190
15. Management Target Amount for Excess funds in segregation	.....	\$	1,081,455,522 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	605,123,836 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	18,141,918,800	8500
B. Securities (at market)	\$	7,670,229,831	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,923,916,673)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	58,667,692	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(26,845,605)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	20,920,054,045	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	48,082,901	8560
Less: amount offset by customer owned securities	\$	(48,045,204)	8570
	\$	37,697	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	20,920,091,742	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,118,316,495	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)	\$	604,646,667	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	736,808,211	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,082,559,496	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,065,583,163	8650
9. Net settlement from (to) derivatives clearing organizations	\$	183,446,728	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	58,667,692	8670
B. Value of open cleared swaps short option contracts	\$	(26,845,605)	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)	\$	21,823,182,847	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	903,091,105	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	564,842,477	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	338,248,628	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	\$	3,287,603,662	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	124,377,741	7520
	\$		3,411,981,403
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	1,369,956,761	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		1,369,956,761
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			
	\$	500,946,936	7700
B. Securities			
	\$	1,702,372,092	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(218,351,890)	7720
D. Value of long option contracts			
	\$	55,762,057	7730
E. Value of short option contracts			
	\$(	(18,793,122)	7735
	\$		2,021,936,073
	\$		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			
	\$	6,803,874,237	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	466,107,635	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	253,510,664	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	212,596,971	7785