

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,906,690,024	7010
B. Securities (at market)	\$	43,107,299,589	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,295,092,670	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,643,767,500	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$(	3,416,880,275)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	65,535,969,508	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	325,660,531	7045
Less: amount offset by customer owned securities	\$(	320,397,802)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	65,541,232,237	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,365,509,664	7070
B. Securities representing investments of customers' funds (at market)	\$	9,698,645	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	929,843,621	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,666,102,608	7100
B. Securities representing investments of customers' funds (at market)	\$	9,191,119,140	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	24,430,992,259	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(511,693,265)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,643,767,500	7132
B. Value of open short option contracts	\$(	3,416,880,275)	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: _____)	\$	17,612,424,123	7150
13. Total amount in segregation (add lines 7 through 12)	\$	67,920,884,020	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,379,651,783	7190
15. Management Target Amount for Excess funds in segregation	\$	1,507,448,341	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	872,203,442	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	16,669,171,035	8500
B. Securities (at market)	\$	7,991,573,528	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,419,111,134)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	24,355,117	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(10,818,161)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,255,170,385	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	68,041,542	8560
Less: amount offset by customer owned securities	\$	(67,538,780)	8570
	\$	502,762	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,255,673,147	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,837,659,156	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)	\$	851,457,396	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	973,441,700	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,489,665,121	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,140,116,132	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(68,878,709)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	24,355,117	8670
B. Value of open cleared swaps short option contracts	\$	(10,818,161)	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)	\$	22,236,997,752	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	981,324,605	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	573,903,175	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	407,421,430	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

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,238,125,711	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	192,277,521	7520
	\$		1,430,403,232
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,988,884,701	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		3,988,884,701
			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	\$	(68,696,958)	7700
B. Securities	\$	1,974,063,425	7710
C. Unrealized gain (loss) on open futures contracts	\$	136,609,204	7720
D. Value of long option contracts	\$	268,265,070	7730
E. Value of short option contracts	\$(	(103,566,204)	7735
			\$
			2,206,674,537
			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			
	\$		7,625,962,470
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		540,511,171
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		283,418,052
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		257,093,119
			7785