

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
 FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	10,837,766,265 7010
B. Securities (at market)	.....	\$	28,365,924,235 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	3,480,442,041 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	4,484,579,136 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,445,880,050) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	43,722,831,627 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	603,568,618 7045
Less: amount offset by customer owned securities	.....	\$	(561,621,940) 7047
	.....	\$	41,946,678 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	43,764,778,305 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	1,633,739,018 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)	.....	\$	824,538,896 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	1,180,730,640 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	11,921,826,312 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	22,227,324,726 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	736,338,605 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	4,484,579,136 7132
B. Value of open short option contracts	.....	\$	(3,445,880,050) 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: _____)			
	.....	\$	5,314,060,613 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	44,877,257,896 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	1,112,479,591 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	831,530,788 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	280,948,803 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	20,706,140,108	8500
B. Securities (at market)	\$	8,596,799,594	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(6,530,217,467)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	5,207,951,300	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(5,151,203,024)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,829,470,511	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	47,044,924	8560
Less: amount offset by customer owned securities	\$	(46,611,063)	8570
	\$	433,861	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,829,904,372	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,797,980,230	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)	\$	999,102,052	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	2,166,360,127	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,188,446,186	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,597,697,542	8650
9. Net settlement from (to) derivatives clearing organizations	\$	39,631,978	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	5,207,951,300	8670
B. Value of open cleared swaps short option contracts	\$	(5,151,203,024)	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)	\$	23,845,966,391	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,016,062,019	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	707,727,036	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	308,334,983	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	\$	1,070,599,527	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	135,564,241	7520
	\$		1,206,163,768
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	4,055,998,218	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		4,055,998,218
			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	\$	271,865,590	7700
B. Securities	\$	2,229,396,933	7710
C. Unrealized gain (loss) on open futures contracts	\$	(236,724,294)	7720
D. Value of long option contracts	\$	24,498,553	7730
E. Value of short option contracts	\$(	(6,530,086)	7735
			2,282,506,696
			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			
	\$	7,544,668,682	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	395,599,804	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	193,024,860	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	202,574,944	7785