

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	15,002,441,824 7010
B. Securities (at market)	.....	\$	18,615,340,828 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	4,100,722,514 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	4,325,092,821 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,432,830,824) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	38,610,767,163 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	434,856,756 7045
Less: amount offset by customer owned securities	.....	\$	(372,672,880) 7047
	.....	\$	62,183,876 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	38,672,951,039 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	1,271,033,343 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	450,751 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	1,051,679,314 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	15,445,617,694 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	3,778,945,112 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	13,349,775,851 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(17,699,125) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	4,325,092,821 7132
B. Value of open short option contracts	.....	\$	(3,432,830,824) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 7140
B. Securities representing investments of customers' funds (at market)	.....	\$	0 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	0 7170
12. Segregated funds on hand (describe: _____)			
	.....	\$	4,213,885,665 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	39,985,950,602 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	1,312,999,563 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	734,786,070 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	578,213,493 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	15,272,889,168	8500
B. Securities (at market)	\$	9,203,656,998	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(1,845,384,780)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	155,091,130	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(251,520,667)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,534,731,849	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	215,667,056	8560
Less: amount offset by customer owned securities	\$	(213,935,695)	8570
	\$	1,731,361	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,536,463,210	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,072,605,273	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	386,719,807	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	7,880,503,011	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	4,543,501,179	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,816,937,191	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(8,247,025)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	155,091,130	8670
B. Value of open cleared swaps short option contracts	\$	(251,520,667)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	23,595,589,899	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,059,126,689	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	473,265,727	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	585,860,962	8770

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	7240

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FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	5,682,464,873		7315
B. Securities (at market)	\$	1,963,269,135		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	207,062,014		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	27,061,170		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(13,678,089)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	7,866,179,103		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	153,998,080		7351
Less: amount offset by customer owned securities .....	\$(	152,734,798)		7352
	\$	1,263,282		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,867,442,385		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,867,442,385		7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	856,191,192	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	166,514,899	7520
	\$		1,022,706,091
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	5,204,543,949	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	0	7560
	\$		5,204,543,949
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	0	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		0
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation	\$	0	7660
D. Value of long option contracts	\$	0	7670
E. Value of short option contracts	\$(	0)	7675
	\$		0
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):			
			7690
A. Cash	\$	1,941,818,817	7700
B. Securities	\$	60,651,465	7710
C. Unrealized gain (loss) on open futures contracts	\$	207,062,015	7720
D. Value of long option contracts	\$	27,061,170	7730
E. Value of short option contracts	\$(	(13,678,089)	7735
	\$		2,222,915,378
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0		
			7750
	\$		0
			7760
7. Segregated funds on hand (describe:)			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	8,450,165,418	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	582,723,033	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	275,360,483	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	307,362,550	7785