

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	31,975,201,049	7010
B. Securities (at market)	..... \$	25,031,339,001	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(8,265,425,666)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	2,868,434,664	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	3,045,199,013)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	48,564,350,035	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	857,511,481	7045
Less: amount offset by customer owned securities	..... \$ (	853,645,210)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	3,866,271	7050
		48,568,216,306	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	588,751,027	7070
B. Securities representing investments of customers' funds (at market)	..... \$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	3,741,103,001	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	23,711,867,766	7100
B. Securities representing investments of customers' funds (at market)	..... \$	150,039,076	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	9,369,973,308	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	810,974,545	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	2,868,434,664	7132
B. Value of open short option contracts	..... \$ (	3,045,199,013)	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: _____)	..... \$	11,920,262,693	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	50,116,207,067	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	1,547,990,761	7190
15. Management Target Amount for Excess funds in segregation	..... \$	1,117,068,975	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$	430,921,786	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	16,397,340,627	8500	
B. Securities (at market)	5,265,207,984	8510	
2. Net unrealized profit (loss) in open cleared swaps	(3,163,818,695)	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	53,256,906	8530	
B. Market value of open cleared swaps option contracts granted (sold)	(82,005,925)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	18,469,980,897	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	131,341,030	8560	
Less: amount offset by customer owned securities	(130,685,175)	8570	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	18,470,636,752	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	968,722,943	8600	
B. Securities representing investment of cleared swaps customers' funds (at market)	225,824,757	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	1,226,571,153	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	10,611,833,371	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)	3,220,749,099	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	4,038,636,831	8650	
9. Net settlement from (to) derivatives clearing organizations	(102,811,247)	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	53,256,906	8670	
B. Value of open cleared swaps short option contracts	(82,005,925)	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)	20,160,777,888	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	1,690,141,136	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	498,707,192	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	1,191,433,944	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

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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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	\$	6,170,821,847	7315
B. Securities (at market)	\$	1,621,651,216	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(942,461,830)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	67,575,511	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(27,599,317)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	6,889,987,427	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$	59,450,404	7351
Less: amount offset by customer owned securities	\$	(56,694,441)	7352
	\$	2,755,963	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	6,892,743,390	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	6,892,743,390	7360

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	\$	1,363,110,209	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CHASE	\$	306,863,670	7520
	\$		1,669,973,879
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,692,438,777	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$	0	7560
	\$		2,692,438,777
			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): JPMS PLC			7690
A. Cash	\$	3,850,239,066	7700
B. Securities	\$	37,606,239	7710
C. Unrealized gain (loss) on open futures contracts	\$	(942,461,831)	7720
D. Value of long option contracts	\$	67,575,511	7730
E. Value of short option contracts	\$	(27,599,317)	7735
	\$		2,985,359,668
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0	\$		0
			7750
7. Segregated funds on hand (describe:)			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		7,347,772,324
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		455,028,934
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		172,318,585
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		282,710,349
			7785