

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	28,342,774,060 7010
B. Securities (at market)	.....	\$	38,220,835,481 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	(510,194,588) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	3,648,463,732 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(2,897,740,522) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	66,804,138,163 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	425,972,186 7045
Less: amount offset by customer owned securities	.....	\$	(418,512,008) 7047
		\$	7,460,178 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	66,811,598,341 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	4,676,621,884 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	59,307,011 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	1,442,166,865 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	11,025,235,065 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	14,083,593,977 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	16,954,246,195 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	398,540,581 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	3,648,463,732 7132
B. Value of open short option contracts	.....	\$	(2,897,740,522) 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: _____)		\$	19,824,422,421 7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$	69,214,857,209 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	2,403,258,868 7190
15. Management Target Amount for Excess funds in segregation	.....	\$	1,536,666,762 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	866,592,106 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	17,316,202,997	8500
B. Securities (at market)	\$	9,143,773,880	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,241,223,080)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	1,869,502,427	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(1,833,089,086)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,255,167,138	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	17,172,617	8560
Less: amount offset by customer owned securities	\$	(16,945,415)	8570
	\$	227,202	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,255,394,340	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,282,327,072	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)	\$	898,837,707	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,283,133,644	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,508,416,606	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,244,936,170	8650
9. Net settlement from (to) derivatives clearing organizations	\$	173,584,112	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	1,869,502,427	8670
B. Value of open cleared swaps short option contracts	\$	(1,833,089,086)	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)	\$	24,427,648,652	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,172,254,312	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	627,895,647	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	544,358,665	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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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	\$	4,911,831,946		7315
B. Securities (at market)	\$	2,624,113,763		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	139,802,789		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	409,708,767		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(396,426,940)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	7,689,030,325		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	5,163,552		7351
Less: amount offset by customer owned securities .....	\$(	2,989,143)		7352
	\$	2,174,409		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,691,204,734		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,691,204,734		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	\$	4,072,464,448	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	93,959,488	7520
	\$		4,166,423,936
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,759,717,455	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		1,759,717,455
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):			
	\$		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):			
A. Cash	\$	436,864,176	7700
B. Securities	\$	1,925,222,098	7710
C. Unrealized gain (loss) on open futures contracts	\$	139,802,789	7720
D. Value of long option contracts	\$	409,708,767	7730
E. Value of short option contracts	\$(	(396,426,940)	7735
	\$		2,515,170,890
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	8,441,312,281	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	750,107,547	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	392,251,441	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	357,856,106	7785