

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	18,425,596,053 7010
B. Securities (at market)	.....	\$	20,619,626,169 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	141,627,138 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	4,418,784,748 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,704,015,906) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	39,901,618,202 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	657,224,549 7045
Less: amount offset by customer owned securities	.....	\$	(497,049,055) 7047
	.....	\$	160,175,494 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	40,061,793,696 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,076,928,293 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)	.....	\$	803,891,316 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	3,699,850,919 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	13,007,525,352 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	14,391,201,068 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(73,264,237) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	4,418,784,748 7132
B. Value of open short option contracts	.....	\$	(3,704,015,906) 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: _____)			
	.....	\$	5,424,533,788 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	41,045,435,341 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	983,641,645 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	761,174,080 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	222,467,565 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	15,320,769,094	8500
B. Securities (at market)	\$	10,129,040,533	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(1,343,903,124)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	152,016,627	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(321,895,820)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,936,027,310	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	282,192,390	8560
Less: amount offset by customer owned securities	\$	(278,418,515)	8570
	\$	3,773,875	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,939,801,185	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,004,960,643	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)	\$	785,877,277	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	761,621,019	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	12,377,241,703	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,343,163,255	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(43,744,361)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	152,016,627	8670
B. Value of open cleared swaps short option contracts	\$	(321,895,820)	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)	\$	25,059,240,343	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,119,439,158	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	502,735,825	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	616,703,333	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	2,696,823,199	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	88,504,490	7520
	\$		2,785,327,689
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,635,377,541	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,635,377,541
			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	\$	1,475,287,457	7700
B. Securities	\$	590,560,522	7710
C. Unrealized gain (loss) on open futures contracts	\$	300,276,864	7720
D. Value of long option contracts	\$	39,521,596	7730
E. Value of short option contracts	\$(	(19,969,556)	7735
	\$		2,385,676,883
			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			
	\$		7,806,382,113
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		548,127,028
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		254,038,928
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		294,088,100
			7785