

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	24,162,171,486	7010
B. Securities (at market)	\$	45,643,697,153	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	428,739,570	7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	3,959,980,881	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,296,112,261)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	70,898,476,829	7040
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5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	182,072,522	7045
Less: amount offset by customer owned securities	\$	(172,579,722)	7047
	\$	9,492,800	7050

6. Amount required to be segregated (add lines 4 and 5)	\$	70,907,969,629	7060
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FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	4,336,710,816	7070
B. Securities representing investments of customers' funds (at market)	\$	9,808,114	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,091,309,893	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	12,252,725,229	7100
B. Securities representing investments of customers' funds (at market)	\$	10,271,049,329	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	21,275,214,149	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	309,666,454	7130
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10. Exchange traded options

A. Value of open long option contracts	\$	3,959,980,881	7132
B. Value of open short option contracts	\$	(3,296,112,261)	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: _____)	\$	23,277,173,112	7150
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13. Total amount in segregation (add lines 7 through 12)	\$	73,487,525,716	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,579,556,087	7190
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15. Management Target Amount for Excess funds in segregation	\$	1,630,883,301	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	948,672,786	7198
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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	17,655,634,105	8500
B. Securities (at market)	\$	8,775,434,437	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,970,096,676)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	839,653,364	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(799,942,798)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,500,682,432	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	47,794,141	8560
Less: amount offset by customer owned securities	\$	(47,746,458)	8570
	\$	47,683	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,500,730,115	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,219,604,833	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	795,743	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	431,170,093	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,762,549,654	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,551,992,800	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,344,264,342	8650
9. Net settlement from (to) derivatives clearing organizations	\$	83,766,690	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	839,653,364	8670
B. Value of open cleared swaps short option contracts	\$	(799,942,798)	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)	\$	23,433,854,721	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	933,124,606	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	607,519,713	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	325,604,893	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	\$	4,778,112,909		7315
B. Securities (at market)	\$	2,569,406,902		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	28,437,124		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	312,015,727		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(135,552,271)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	7,552,420,391		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	58,038,995		7351
Less: amount offset by customer owned securities	\$(54,507,142)		7352
	\$	3,531,853		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	7,555,952,244		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	7,555,952,244		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 \$ 3,255,330,562 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 117,237,170 7520 \$ 3,372,567,732 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 2,661,119,131 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): 7550 \$ 0 7560 \$ 2,661,119,131 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 \$ 205,069,084 7700

B. Securities \$ 1,652,991,717 7710

C. Unrealized gain (loss) on open futures contracts \$ 28,437,124 7720

D. Value of long option contracts \$ 312,015,727 7730

E. Value of short option contracts \$(135,552,271) 7735 \$ 2,062,961,381 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 \$ 8,096,648,244 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 540,696,000 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 302,238,090 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 238,457,910 7785