

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	22,870,567,503 7010
B. Securities (at market)	.....	\$	44,859,976,492 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	(46,275,313) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	3,908,412,691 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,305,734,055) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	68,286,947,318 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	605,302,159 7045
Less: amount offset by customer owned securities	.....	\$	(574,942,111) 7047
		\$	30,360,048 7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	68,317,307,366 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,915,070,216 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	9,998,133 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	2,592,308,358 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	10,987,849,348 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	10,386,472,589 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	21,019,995,529 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	(51,088,023) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	3,908,412,691 7132
B. Value of open short option contracts	.....	\$	(3,305,734,055) 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: _____)		\$	21,247,672,605 7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$	70,710,957,391 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	2,393,650,025 7190
15. Management Target Amount for Excess funds in segregation	.....	\$	1,571,298,069 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	822,351,956 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	18,463,359,374	8500
B. Securities (at market)	\$	9,151,030,524	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,110,757,085)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	1,733,236,395	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(1,706,755,535)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,530,113,673	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	28,422,194	8560
Less: amount offset by customer owned securities	\$	(28,376,515)	8570
	\$	45,679	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,530,159,352	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,018,988,056	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)	\$	558,504,560	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	946,800,994	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	12,306,278,650	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,592,525,962	8650
9. Net settlement from (to) derivatives clearing organizations	\$	88,419,966	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	1,733,236,395	8670
B. Value of open cleared swaps short option contracts	\$	(1,706,755,535)	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)	\$	24,537,999,048	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,007,839,696	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	635,314,302	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	372,525,394	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	3,916,865,510	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	147,462,184	7520
	\$		4,064,327,694
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,418,488,088	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		2,418,488,088
			7570
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	\$	83,509,413	7700
B. Securities	\$	1,692,750,685	7710
C. Unrealized gain (loss) on open futures contracts	\$	217,658,939	7720
D. Value of long option contracts	\$	420,652,873	7730
E. Value of short option contracts	\$(	(257,014,023)	7735
	\$		2,157,557,887
			7740
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			
	\$	8,640,373,669	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	697,433,998	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	405,089,923	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	292,344,075	7785