

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	9,270,030,750	7010
B. Securities (at market)	..... \$	11,074,091,851	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	6,733,240,364	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	639,104,498	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	607,470,445)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	27,108,997,018	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	479,245,859	7045
Less: amount offset by customer owned securities	..... \$ (	459,246,916)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	27,128,995,961	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	3,217,444,528	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)	..... \$	1,961,365,442	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	13,235,372,471	7100
B. Securities representing investments of customers' funds (at market)	..... \$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	9,112,726,409	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	86,394,179	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	639,104,498	7132
B. Value of open short option contracts	..... \$ (	607,470,445)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	43,543,300	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: _____)	..... \$	0	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	27,688,480,382	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	559,484,421	7190
15. Management Target Amount for Excess funds in segregation	..... \$	235,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	324,484,421	7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	(1,204,343,204) 8500
B. Securities (at market)	.....	\$	10,207,712,167 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	19,532,491,846 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	0 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(0) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	28,535,860,809 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	65,261,933 8560
Less: amount offset by customer owned securities	.....	\$	(64,011,346) 8570
		\$	1,250,587 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
	.....	\$	28,537,111,396 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	4,348,822,687 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)	.....	\$	33,209,539 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	14,294,756,966 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	10,174,502,628 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(3,164,167) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	0 8670
B. Value of open cleared swaps short option contracts	.....	\$	(0) 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)			
	.....	\$	28,848,127,653 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
	.....	\$	311,016,257 8730
15. Management target amount for excess funds in cleared swaps segregated accounts			
	.....	\$	92,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
	.....	\$	219,016,257 8770

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	5,439,696,131	7315
B. Securities (at market)	\$	2,848,685,568	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	588,220,752	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	12,019,868	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(7,501,528)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,881,120,791	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	40,868,823	7351
Less: amount offset by customer owned securities	\$	(40,235,170)	7352
	\$	633,653	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,881,754,444	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,881,754,444	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	36,484,582	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	461,845,773	7520
	\$		498,330,355
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	949,452,235	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	98,264,919	7560
	\$		1,047,717,154
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	45,737,508	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	(801,122)	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		44,936,386
			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	\$	5,129,385,654	7700
B. Securities	\$	1,800,968,414	7710
C. Unrealized gain (loss) on open futures contracts	\$	589,021,874	7720
D. Value of long option contracts	\$	12,019,868	7730
E. Value of short option contracts	\$(	(7,501,528)	7735
	\$		7,523,894,282
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		0
			7760
7. Segregated funds on hand (describe:)			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		9,114,878,177
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		233,123,733
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		140,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		93,123,733
			7785