

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	11,356,888,610	7010
B. Securities (at market)	..... \$	10,247,906,139	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	5,771,704,367	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	661,211,817	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	611,621,205)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	27,426,089,728	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	667,864,477	7045
Less: amount offset by customer owned securities	..... \$ (	663,668,996)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	27,430,285,209	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	4,208,691,205	7070
B. Securities representing investments of customers' funds (at market)	..... \$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	1,677,606,069	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	13,888,713,728	7100
B. Securities representing investments of customers' funds (at market)	..... \$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	8,570,300,070	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	(445,935,331)	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	661,211,817	7132
B. Value of open short option contracts	..... \$ (	611,621,205)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	43,909,893	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: _____)	..... \$		7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	27,992,876,246	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	562,591,037	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 \$	327,591,037	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	2,731,229,350	8500
B. Securities (at market)	\$	11,225,641,206	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	14,126,541,178	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$		8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	()	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	28,083,411,734	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	386,272,721	8560
Less: amount offset by customer owned securities	\$	(384,890,848)	8570
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	1,381,873	8580
		28,084,793,607	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,370,969,118	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)	\$	8,150,457	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,440,244,231	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	11,217,490,749	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(747,335,074)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$		8670
B. Value of open cleared swaps short option contracts	\$	()	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)	\$	29,289,519,481	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,204,725,874	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	\$	1,112,725,874	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

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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	4,944,619,533	7315
B. Securities (at market)	\$	2,773,571,035	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,710,305,799	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	15,693,264	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(5,928,674)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,438,260,957	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	85,475,127	7351
Less: amount offset by customer owned securities	\$	(82,642,882)	7352
	\$	2,832,245	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,441,093,202	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,441,093,202	7360

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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	265,343,828	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	423,712,391	7520
	\$		689,056,219
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	933,795,831	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	74,485,618	7560
	\$		1,008,281,449
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	44,066,439	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	253,344	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 44,319,783
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$		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):		7690	
A. Cash	\$	4,489,219,658	7700
B. Securities	\$	1,765,289,585	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,710,052,454	7720
D. Value of long option contracts	\$	15,693,264	7730
E. Value of short option contracts	\$(	(5,928,674)	7735
			\$ 7,974,326,287
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		9,715,983,738
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		274,890,536
			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			
	\$		134,890,536
			7785