

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	15,076,389,106 7010
B. Securities (at market)	.....	\$	9,695,305,440 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	1,212,906,412 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	537,075,681 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(438,880,068) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	26,082,796,571 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	501,851,233 7045
Less: amount offset by customer owned securities	.....	\$	(501,192,218) 7047
	.....	\$	659,015 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	26,083,455,586 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	1,967,594,303 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)	.....	\$	1,026,877,610 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	14,900,391,210 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)	.....	\$	8,668,427,830 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(61,263,986) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	537,075,681 7132
B. Value of open short option contracts	.....	\$	(438,880,068) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	27,215,023 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
	.....	\$	7150
12. Segregated funds on hand (describe: _____)			
	.....	\$	7180
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	26,627,437,603 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	543,982,017 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			
	\$	308,982,017 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,214,934,084	8500
B. Securities (at market)	\$	9,445,723,310	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	14,685,837,187	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)	\$	28,346,494,581	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	73,522,145	8560
Less: amount offset by customer owned securities	\$	(71,813,015)	8570
	\$	1,709,130	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,348,203,711	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,927,960,936	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)	\$	19,014,159	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,988,471,820	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)	\$	9,426,709,151	8650
9. Net settlement from (to) derivatives clearing organizations	\$	333,134,958	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)	\$	28,695,291,024	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	347,087,313	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	\$	255,087,313	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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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	\$	5,936,395,038		7315
B. Securities (at market)	\$	2,543,161,188		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	233,749,950		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	45,157,422		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(19,437,973)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,739,025,625		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	20,760,245		7351
Less: amount offset by customer owned securities .....	\$(	10,623,818)		7352
	\$	10,136,427		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,749,162,052		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,749,162,052		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	\$	194,364,157	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	176,445,546	7520
	\$		370,809,703
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	913,964,557	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	138,025,178	7560
	\$		1,051,989,735
3. Equities with registered futures commission merchants			
A. Cash			
	\$	74,963,907	7580
B. Securities			
	\$		7590
C. Unrealized gain (loss) on open futures contracts			
	\$	1,367,627	7600
D. Value of long option contracts			
	\$		7610
E. Value of short option contracts			
	\$(		7615
	\$		76,331,534
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			
	\$	5,711,395,241	7700
B. Securities			
	\$	1,491,171,453	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	232,382,323	7720
D. Value of long option contracts			
	\$	45,157,422	7730
E. Value of short option contracts			
	\$(	(19,437,973)	7735
	\$		7,460,668,466
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			
	\$		8,959,799,438
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		210,637,386
	\$		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			
	\$		70,637,386
	\$		7785