

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	16,330,451,909	7010	
B. Securities (at market)	3,052,244,350	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(8,151,490,847)	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	4,154,414,794	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(4,366,079,348)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	11,019,540,858	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	172,994	7045	
Less: amount offset by customer owned securities	()	7047	
6. Amount required to be segregated (add lines 4 and 5)	11,019,713,852	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	2,645,726,160	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)	36,985,098	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	5,398,757,275	7100	
B. Securities representing investments of customers' funds (at market)	269,808,000	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	3,015,259,252	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	419,224,186	7130	
10. Exchange traded options			
A. Value of open long option contracts	4,154,414,794	7132	
B. Value of open short option contracts	(4,366,079,348)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	1	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)	11,574,095,418	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	554,381,566	7190	
15. Management Target Amount for Excess funds in segregation	150,000,000	7194	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	404,381,566	7198	

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	8500
B. Securities (at market)	\$	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	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)	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$	8560
Less: amount offset by customer owned securities	\$ (	8570)
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	5,368,908 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)	\$	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	\$	17,918,295 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)	\$	8650
9. Net settlement from (to) derivatives clearing organizations	\$	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)	\$	23,287,203 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	23,287,203 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	10,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	13,287,203 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	\$	2,801,479,897	7315
B. Securities (at market)	\$	36,859,572	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(519,559,781)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	44,287,447	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(47,384,786)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	2,315,682,349	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	33,932	7351
Less: amount offset by customer owned securities	\$	()	7352
	\$	33,932	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,315,716,281	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,315,716,281	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	\$	7,331,412	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): JPM CHASE - LONDON, BONY, BARCLAYS	\$	808,977,462	7520	\$ 816,308,874 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	85,039,572	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7560	\$ 85,039,572 7570

3. Equities with registered futures commission merchants

A. Cash	\$	69,140,523	7580	
B. Securities	\$		7590	
C. Unrealized gain (loss) on open futures contracts	\$	(10,249,333)	7600	
D. Value of long option contracts	\$	487,703	7610	
E. Value of short option contracts	\$(		7615	\$ 59,378,893 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): EUREX EUROPEAN ENERGY EXCHANGE, NASDAQ LCH LME				
A. Cash	\$	1,234,550,378	7640	
B. Securities	\$		7650	
C. Amount due to (from) clearing organizations - daily variation	\$	163,546,850	7660	
D. Value of long option contracts	\$		7670	
E. Value of short option contracts	\$(	441,416)	7675	\$ 1,397,655,812 7680

5. Amounts held by members of foreign boards of trade

Name(s): Maybank, Intesa Sanpaolo, SG Americas, Mizuho Markets Futures Singapore Pte, Mizuho Securities Co, Ltd, Nissan Century Securities, KGI Sec				
A. Cash	\$	281,999,319	7700	
B. Securities	\$		7710	
C. Unrealized gain (loss) on open futures contracts	\$	23,942,224	7720	
D. Value of long option contracts	\$		7730	
E. Value of short option contracts	\$(	(3,143,626)	7735	\$ 302,797,917 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):	\$		7750	\$ 7760
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7. Segregated funds on hand (describe:)

	\$		7765	
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8. Total funds in separate 17 CFR 30.7 accounts

	\$	2,661,181,068	7770	
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$	345,464,787	7380	
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10. Management target amount for excess funds in separate 17 CFR 30.7 accounts

	\$	70,000,000	7780	
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11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess

	\$	275,464,787	7785	
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