

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 11,744,184,639	7010
B. Securities (at market)	.....	\$ 2,252,473,312	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ (4,429,301,535)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 2,998,532,173	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (2,702,285,361)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 9,863,603,228	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 15,866,702	7045
Less: amount offset by customer owned securities	.....	\$ ( )	7047
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 9,879,469,930	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 3,204,954,750	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)	.....	\$ 24,022,462	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 3,941,472,918	7100
B. Securities representing investments of customers' funds (at market)	.....	\$ 264,880,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$ 2,228,450,850	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ 303,648,381	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 2,998,532,173	7132
B. Value of open short option contracts	.....	\$ (2,702,285,361)	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)	.....	\$ 10,263,676,174	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 384,206,244	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	\$ 234,206,244	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	.....	\$	5,470,723 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)	.....	\$	23,389,018 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$	23,389,018 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	\$	13,389,018 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	\$	2,188,206,646	7315
B. Securities (at market)	\$	8,347,474	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	88,347,683	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	70,744,360	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(76,581,454)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	2,279,064,709	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	108	7351
Less: amount offset by customer owned securities	\$	()	7352
	\$	108	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,279,064,817	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,279,064,817	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	\$	8,789,780	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): JPM CHASE - LONDON, BONY, BARCLAYS	\$	828,366,769	7520	\$ 837,156,549 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	55,647,474	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7560	\$ 55,647,474 7570

3. Equities with registered futures commission merchants

A. Cash	\$	59,297,461	7580	
B. Securities	\$		7590	
C. Unrealized gain (loss) on open futures contracts	\$	(796,817)	7600	
D. Value of long option contracts	\$	439,138	7610	
E. Value of short option contracts	\$		7615	\$ 58,939,782 7620

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

Name(s): EUREX EUROPEAN ENERGY EXCHANGE, NASDAQ LCH LME				
A. Cash	\$	1,265,870,359	7640	
B. Securities	\$		7650	
C. Amount due to (from) clearing organizations - daily variation	\$	77,939,972	7660	
D. Value of long option contracts	\$		7670	
E. Value of short option contracts	\$	(4,579,120)	7675	\$ 1,339,231,211 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	\$	220,293,345	7700	
B. Securities	\$		7710	
C. Unrealized gain (loss) on open futures contracts	\$	72,435,571	7720	
D. Value of long option contracts	\$		7730	
E. Value of short option contracts	\$	(1,697,112)	7735	\$ 291,031,804 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

	\$	2,582,006,820	7770	
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$	302,942,003	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

	\$	232,942,003	7785	
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