

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	15,177,243,333	7010
B. Securities (at market)	\$	6,873,696,788	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	1,395,785,748	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	947,015,816	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(332,126,147)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	24,061,615,538	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	254,213,905	7045
Less: amount offset by customer owned securities	\$	(253,310,763)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	24,062,518,680	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,177,591,520	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)	\$	3,056,768,581	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	14,862,326,809	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)	\$	3,663,815,054	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(90,304,598)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	947,015,816	7132
B. Value of open short option contracts	\$	(332,126,147)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	9,287,260	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: _____)	\$	153,113,152	7150
13. Total amount in segregation (add lines 7 through 12)	\$	24,447,487,447	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	384,968,767	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	\$	149,968,767	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,454,497,720	8500
B. Securities (at market)	\$	10,111,432,633	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,574,933,434	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)	\$	26,140,863,787	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	36,797,852	8560
Less: amount offset by customer owned securities	\$	(35,478,496)	8570
	\$	1,319,356	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	26,142,183,143	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,994,357,774	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)	\$	8,789,085	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,323,764,519	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)	\$	10,102,643,548	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(78,152,256)	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)	\$	26,351,402,670	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	209,219,527	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	\$	117,219,527	8770

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

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

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	\$	5,432,964,874	7315
B. Securities (at market)	\$	1,803,047,941	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	761,117,681	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	20,867,294	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(15,045,641)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,002,952,149	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	16,321,062	7351
Less: amount offset by customer owned securities	\$	(14,278,442)	7352
	\$	2,042,620	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,004,994,769	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,004,994,769	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	\$	559,323,031	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	236,581,848	7520
	\$		795,904,879
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	487,989,001	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	82,060,475	7560
	\$		570,049,476
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	6,017,535	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	1,827,353	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(0)	7615
	\$		7,844,888
			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	\$	4,846,064,086	7700
B. Securities	\$	1,232,998,464	7710
C. Unrealized gain (loss) on open futures contracts	\$	759,290,328	7720
D. Value of long option contracts	\$	20,867,294	7730
E. Value of short option contracts	\$((15,045,641)	7735
	\$		6,844,174,531
			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			
	\$		8,217,973,774
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		212,979,005
			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			
	\$		72,979,005
			7785