

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

SEGREGATION REQUIREMENTS

| | | | |
|---|-----|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 16,212,783,569 | 7010 |
| B. Securities (at market) | \$ | 7,676,977,743 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | \$ | 77,089,135 | 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | \$ | 1,203,700,376 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | \$(| 832,609,624) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) | \$ | 24,337,941,199 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 711,016,864 | 7045 |
| Less: amount offset by customer owned securities | \$(| 707,355,037) | 7047 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ | 3,661,827 | 7050 |
| | \$ | 24,341,603,026 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|-----|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | \$ | 1,729,619,696 | 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) | \$ | 3,197,793,039 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | \$ | 14,824,892,446 | 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) | \$ | 4,329,687,716 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | \$ | 118,346,383 | 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | \$ | 1,203,700,376 | 7132 |
| B. Value of open short option contracts | \$(| 832,609,624) | 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | \$ | 4,041,743 | 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: _____) | \$ | 149,496,987 | 7150 |
| 13. Total amount in segregation (add lines 7 through 12) | \$ | 24,724,968,762 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ | 383,365,736 | 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 | \$ | 148,365,736 | 7198 |

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

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CLEARED SWAPS CUSTOMER REQUIREMENTS

| | | | |
|---|----|----------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 14,440,673,891 | 8500 |
| B. Securities (at market) | \$ | 9,863,880,930 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | \$ | 754,758,775 | 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) | \$ | 25,059,313,596 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 117,445,446 | 8560 |
| Less: amount offset by customer owned securities | \$ | (116,580,255) | 8570 |
| | \$ | 865,191 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) | \$ | 25,060,178,787 | 8590 |

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

| | | | |
|---|----|----------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | \$ | 3,694,889,133 | 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) | \$ | 10,194,919 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | \$ | 12,401,067,404 | 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) | \$ | 9,853,686,011 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | \$ | (435,110,785) | 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) | \$ | 25,524,726,682 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) | \$ | 464,547,895 | 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 | \$ | 372,547,895 | 8770 |

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

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| | | | |
|--|----|---|------|
| 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

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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 | \$ | 0 | 7305 |
| 1. Net ledger balance - Foreign futures and foreign option trading - All Customers | | | |
| A. Cash | \$ | 5,989,082,114 | 7315 |
| B. Securities (at market) | \$ | 1,724,332,982 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$ | (823,438,642) | 7325 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | \$ | 32,878,867 | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade | \$ | (21,521,672) | 7337 |
| 4. Net equity (deficit)(add lines 1. 2. and 3.) | \$ | 6,901,333,649 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ | 58,511,143 | 7351 |
| Less: amount offset by customer owned securities | \$ | (55,126,433) | 7352 |
| | \$ | 3,384,710 | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ | 6,904,718,359 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | \$ | 6,904,718,359 | 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 | \$ | 578,610,821 | 7500 | |
| B. Other banks qualified under 17 CFR. 30.7 | | | | |
| Name(s): | \$ | 328,298,126 | 7520 | \$ |
| | | | | 906,908,947 |
| | | | | 7530 |

2. Securities

| | | | | |
|---|----|-------------|------|-------------|
| A. In safekeeping with banks located in the United States | \$ | 455,582,593 | 7540 | |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | | |
| Name(s): | \$ | 76,337,413 | 7560 | \$ |
| | | | | 531,920,006 |
| | | | | 7570 |

3. Equities with registered futures commission merchants

| | | | | |
|---|----|-------------|------|-----------|
| A. Cash | \$ | 8,873,241 | 7580 | |
| B. Securities | \$ | 0 | 7590 | |
| C. Unrealized gain (loss) on open futures contracts | \$ | (2,161,458) | 7600 | |
| D. Value of long option contracts | \$ | 0 | 7610 | |
| E. Value of short option contracts | \$ | (0) | 7615 | \$ |
| | | | | 6,711,783 |
| | | | | 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 | \$ | 5,293,603,062 | 7700 | |
| B. Securities | \$ | 1,192,412,976 | 7710 | |
| C. Unrealized gain (loss) on open futures contracts | \$ | (821,277,185) | 7720 | |
| D. Value of long option contracts | \$ | 32,878,867 | 7730 | |
| E. Value of short option contracts | \$ | (21,521,672) | 7735 | \$ |
| | | | | 5,676,096,048 |
| | | | | 7740 |

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

| | | | | |
|----------------|----|---|------|------|
| Name(s): | \$ | 0 | 7750 | 7760 |
|----------------|----|---|------|------|

7. Segregated funds on hand (describe: _____) \$ 0 7765

8. Total funds in separate 17 CFR 30.7 accounts \$ 7,121,636,784 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 216,918,425 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 \$ 76,918,425 7785