

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	14,776,263,145	7010
B. Securities (at market)	\$	8,444,892,544	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,619,411,930	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,117,003,125	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,353,375,502)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	26,604,195,242	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	811,610,195	7045
Less: amount offset by customer owned securities	\$	(809,117,364)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	26,606,688,073	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,061,964,839	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)	\$	2,614,357,592	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	16,450,689,452	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)	\$	5,667,018,654	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(754,285,790)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,117,003,125	7132
B. Value of open short option contracts	\$	(1,353,375,502)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	24,775,588	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: _____)	\$	163,516,299	7150
13. Total amount in segregation (add lines 7 through 12)	\$	26,991,664,257	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	384,976,184	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	\$	149,976,184	7198

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Part II**

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	\$ 6,748,794,707	8500
B. Securities (at market)	.....	\$ 10,106,501,238	8510
2. Net unrealized profit (loss) in open cleared swaps			
		\$ 10,296,396,984	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)			
		\$ 27,151,692,929	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 130,855,978	8560
Less: amount offset by customer owned securities	.....	\$ (125,785,392)	8570
		\$ 5,070,586	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$ 27,156,763,515	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 2,542,974,269	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)	.....	\$ 14,194,381	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,601,419,937	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)	.....	\$ 10,092,306,858	8650
9. Net settlement from (to) derivatives clearing organizations			
		\$ (466,921,845)	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)			
		\$ 27,783,973,600	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$ 627,210,085	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			
		\$ 535,210,085	8770

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Report
Part II

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

Status: Accepted

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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	\$	4,486,704,861	7315
B. Securities (at market)	\$	2,330,511,554	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	2,178,056,894	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	76,835,262	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(61,080,414)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,011,028,157	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	142,266,221	7351
Less: amount offset by customer owned securities	\$	(139,384,364)	7352
	\$	2,881,857	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,013,910,014	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,013,910,014	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	\$	282,655,577	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	340,718,687	7520
	\$		623,374,264
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,108,807,686	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	83,401,957	7560
	\$		1,192,209,643
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	30,072,136	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	798,554	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		30,870,690
			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	\$	4,097,753,500	7700
B. Securities	\$	1,138,301,911	7710
C. Unrealized gain (loss) on open futures contracts	\$	2,177,258,340	7720
D. Value of long option contracts	\$	76,835,262	7730
E. Value of short option contracts	\$(	(61,080,414)	7735
	\$		7,429,068,599
			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			
	\$		9,275,523,196
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		261,613,182
			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			
	\$		121,613,182
			7785