

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 18,324,854,387 7010
B. Securities (at market)	\$ 7,543,648,728 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ (430,947,040) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 1,422,668,561 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (898,635,270) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 25,961,589,366 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 543,016,916 7045
Less: amount offset by customer owned securities	\$ (537,010,516) 7047
6. Amount required to be segregated (add lines 4 and 5)	\$ 6,006,400 7050
	\$ 25,967,595,766 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 4,280,241,834 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)	\$ 1,323,091,726 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 14,115,985,448 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)	\$ 6,060,655,644 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (142,064,500) 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 1,422,668,561 7132
B. Value of open short option contracts	\$ (898,635,270) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 26,086,529 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: _____)	\$ 159,901,358 7150
13. Total amount in segregation (add lines 7 through 12)	\$ 26,347,931,330 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 380,335,564 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	\$ 145,335,564 7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 9,944,929,370 8500
B. Securities (at market)	\$ 10,013,732,999 8510
2. Net unrealized profit (loss) in open cleared swaps	\$ 5,414,491,700 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)	\$ 25,373,154,069 8550
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 339,636,037 8560
Less: amount offset by customer owned securities	\$ (338,494,162) 8570
	\$ 1,141,875 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$ 25,374,295,944 8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	\$ 4,392,648,243 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)	\$ 6,644,795 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	\$ 13,835,875,150 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)	\$ 10,007,088,205 8650
9. Net settlement from (to) derivatives clearing organizations	\$ (1,686,508,749) 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)	\$ 26,555,747,644 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$ 1,181,451,700 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	\$ 1,089,451,700 8770

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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 .....	\$	5,686,157,344	7315
B. Securities (at market) .....	\$	2,124,339,655	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	689,429,247	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	58,271,364	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(38,869,113)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	8,519,328,497	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	75,815,987	7351
Less: amount offset by customer owned securities .....	\$(	74,076,451)	7352
	\$	1,739,536	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	8,521,068,033	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	8,521,068,033	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	\$	323,437,918	7500
B. Other banks qualified under 17 CFR, 30.7			
Name(s):		7510	
	\$	467,183,466	7520
	\$		790,621,384
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	854,423,629	7540
B. In safekeeping with other banks designated by 17 CFR, 30.7			
Name(s):		7550	
	\$	100,582,855	7560
	\$		955,006,484
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	9,773,606	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	9,681,417	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		19,455,023
			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	\$	5,104,617,761	7700
B. Securities	\$	1,169,333,170	7710
C. Unrealized gain (loss) on open futures contracts	\$	679,747,831	7720
D. Value of long option contracts	\$	58,271,364	7730
E. Value of short option contracts	\$(	38,869,113)	7735
	\$		6,973,101,013
			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			
	\$		8,738,183,904
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		217,115,871
			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			
	\$		77,115,871
			7785