

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 20,389,239,923 7010
B. Securities (at market)	\$ 9,447,444,593 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ (2,732,693,442) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 1,806,731,907 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (1,543,189,005) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 27,367,533,976 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 811,137,237 7045
Less: amount offset by customer owned securities	\$ (807,579,895) 7047
	\$ 3,557,342 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 27,371,091,318 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 2,682,808,536 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)	\$ 3,681,965,852 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 15,870,825,630 7100
B. Securities representing investments of customers' funds (at market)	\$ 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 5,613,375,574 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (515,457,134) 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 1,806,731,907 7132
B. Value of open short option contracts	\$ (1,543,189,005) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 7,883,766 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: _____)	\$ 152,103,167 7150
13. Total amount in segregation (add lines 7 through 12)	\$ 27,757,048,293 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 385,956,975 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	\$ 150,956,975 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	6,899,868,594	8500
B. Securities (at market)	\$	9,102,978,474	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	11,602,728,179	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)	\$	27,605,575,247	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	303,179,550	8560
Less: amount offset by customer owned securities	\$	(301,200,262)	8570
	\$	1,979,288	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	27,607,554,535	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,032,426,510	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)	\$	35,818,241	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	18,724,064,692	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)	\$	9,067,160,233	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(1,198,148,761)	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)	\$	28,661,320,915	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,053,766,380	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	\$	961,766,380	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	478,861,375	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	264,854,707	7520
			\$ 743,716,082
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	792,955,762	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	127,762,154	7560
			\$ 920,717,916
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	26,739,464	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	6,450,500	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
			\$ 33,189,964
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(7675
			\$
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):			
A. Cash	\$	6,236,608,785	7700
B. Securities	\$	1,901,756,640	7710
C. Unrealized gain (loss) on open futures contracts	\$	(836,977,343)	7720
D. Value of long option contracts	\$	27,509,113	7730
E. Value of short option contracts	\$((23,276,504)	7735
			\$ 7,305,620,691
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
			\$
			7760
7. Segregated funds on hand (describe:)			
			\$
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	9,003,244,653	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	221,348,215	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			
	\$	81,348,215	7785