

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	16,385,649,035	7010
B. Securities (at market)	\$	10,222,464,281	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(570,928,050)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	444,854,355	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(459,521,786)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	26,022,517,835	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	356,830,113	7045
Less: amount offset by customer owned securities	\$	(355,829,964)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	26,023,517,984	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,508,229,522	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)	\$	3,053,782,855	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	13,691,388,775	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)	\$	7,168,681,427	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(15,003,398)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	444,854,355	7132
B. Value of open short option contracts	\$	(459,521,786)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,741,027	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: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	26,410,152,777	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	386,634,793	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	\$	151,634,793	7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ (2,079,065,588)	8500
B. Securities (at market)	.....	\$ 8,774,789,349	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 18,747,998,797	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)	.....	\$ 25,443,722,558	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 89,610,188	8560
Less: amount offset by customer owned securities	.....	\$ ( 88,383,693)	8570
		\$ 1,226,495	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 25,444,949,053	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,095,926,393	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)	.....	\$ 11,303,399	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 13,927,102,804	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)	.....	\$ 8,763,485,950	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 24,559,023	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)	.....	\$ 25,822,377,569	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 377,428,516	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	.....	\$ 285,428,516	8770

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	\$ _____	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

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	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	6,079,899,392		7315
B. Securities (at market)	\$	3,114,642,849		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	258,357,065		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	23,659,563		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,432,680)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,459,126,189		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	215,115,692		7351
Less: amount offset by customer owned securities	\$	(213,865,264)		7352
	\$	1,250,428		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,460,376,617		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,460,376,617		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	\$	72,331,593	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):		7510	\$	185,562,817
			7520	\$
				257,894,410
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	994,850,172	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):		7550	\$	138,660,472
			7560	\$
				1,133,510,644
				7570

3. Equities with registered futures commission merchants

A. Cash	\$	28,515,761	7580	
B. Securities	\$		7590	
C. Unrealized gain (loss) on open futures contracts	\$	(244,277)	7600	
D. Value of long option contracts	\$		7610	
E. Value of short option contracts	\$(		7615	\$
				28,271,484
				7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s):		7630		
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):		7690		
A. Cash	\$	6,142,286,195	7700	
B. Securities	\$	1,981,132,205	7710	
C. Unrealized gain (loss) on open futures contracts	\$	258,601,341	7720	
D. Value of long option contracts	\$	23,659,563	7730	
E. Value of short option contracts	\$(	(17,432,680)	7735	\$
				8,388,246,624
				7740

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

Name(s):		7750		\$
				7760

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

8. Total funds in separate 17 CFR 30.7 accounts \$ 9,807,923,162 7770

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

(Line Item 7770 minus Line Item 7360) \$ 347,546,545 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 \$ 207,546,545 7785