

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	15,479,034,614	7010
B. Securities (at market)	\$	9,542,552,434	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,022,600,903	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	566,638,181	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(549,592,105)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	27,061,234,027	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	278,835,577	7045
Less: amount offset by customer owned securities	\$	(277,946,063)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	27,062,123,541	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,642,259,296	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)	\$	2,746,939,113	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	14,005,512,061	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)	\$	6,795,613,321	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	228,287,687	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	566,638,181	7132
B. Value of open short option contracts	\$	(549,592,105)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	20,874,318	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)	\$	27,456,531,872	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	394,408,331	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	\$	159,408,331	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	2,685,556,131	8500	
B. Securities (at market)	9,011,511,009	8510	
2. Net unrealized profit (loss) in open cleared swaps	14,250,851,509	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)	25,947,918,649	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	97,609,597	8560	
Less: amount offset by customer owned securities	(94,623,697)	8570	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	25,950,904,549	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	3,317,290,468	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)	13,858,016	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	14,289,655,099	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)	8,997,652,993	8650	
9. Net settlement from (to) derivatives clearing organizations	(222,535,431)	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)	26,395,921,145	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	445,016,596	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	353,016,596	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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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	\$			<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	6,114,517,900		<u>7315</u>
B. Securities (at market)	\$	3,350,424,336		<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	733,653,081		<u>7325</u>
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	37,182,203		<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(25,582,247)		<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,210,195,273		<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	145,953,133		<u>7351</u>
Less: amount offset by customer owned securities	\$	(143,380,663)		<u>7352</u>
	\$	2,572,470		<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,212,767,743		<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,212,767,743		<u>7360</u>

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	\$	138,998,250	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	240,822,003	7520
	\$		379,820,253
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	970,489,739	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	149,824,880	7560
	\$		1,120,314,619
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	30,689,706	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	1,177,269	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
	\$		31,866,975
			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	\$	5,964,928,126	7700
B. Securities	\$	2,230,109,718	7710
C. Unrealized gain (loss) on open futures contracts	\$	732,475,812	7720
D. Value of long option contracts	\$	37,182,203	7730
E. Value of short option contracts	\$((25,582,247)	7735
	\$		8,939,113,612
			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			
	\$		10,471,115,459
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		258,347,716
			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			
	\$		118,347,716
			7785