

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	14,041,891,410	7010	
B. Securities (at market)	10,066,038,230	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	3,427,256,226	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	649,744,813	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(559,238,085)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	27,625,692,594	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	264,108,906	7045	
Less: amount offset by customer owned securities	(261,423,048)	7047	
6. Amount required to be segregated (add lines 4 and 5)	27,628,378,452	7060	

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	2,972,157,733	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)	3,098,376,967	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	14,738,476,060	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)	6,967,661,262	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	322,509,742	7130	
10. Exchange traded options			
A. Value of open long option contracts	649,744,813	7132	
B. Value of open short option contracts	(559,238,085)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	21,379,922	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)	28,211,068,414	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	582,689,962	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	347,689,962	7198	

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,495,770,449	8500
B. Securities (at market)	\$	9,294,449,970	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	16,012,077,268	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)	\$	26,802,297,687	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	98,107,101	8560
Less: amount offset by customer owned securities	\$	(96,898,579)	8570
	\$	1,208,522	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	26,803,506,209	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,376,352,157	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)	\$	128,011,726	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,887,571,786	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)	\$	9,166,438,245	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(203,355,774)	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)	\$	27,355,018,140	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	551,511,931	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	\$	459,511,931	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	\$	6,399,616,506		7315
B. Securities (at market)	\$	2,988,950,912		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(127,974,463)		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	26,793,624		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,734,176)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,269,652,403		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	222,248,271		7351
Less: amount offset by customer owned securities	\$	(221,474,744)		7352
	\$	773,527		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,270,425,930		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,270,425,930		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	\$	153,680,554	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	335,235,238	7520
	\$		488,915,792
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,215,997,606	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	87,838,122	7560
	\$		1,303,835,728
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	33,300,147	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	11,331,320	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
	\$		44,631,467
			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	\$	6,126,830,959	7700
B. Securities	\$	1,685,115,183	7710
C. Unrealized gain (loss) on open futures contracts	\$	(139,305,783)	7720
D. Value of long option contracts	\$	26,793,624	7730
E. Value of short option contracts	\$((17,734,176)	7735
	\$		7,681,699,807
			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			
	\$		9,519,082,794
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		248,656,864
			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			
	\$		108,656,864
			7785