

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	21,122,681,173	7010
B. Securities (at market)	\$	12,832,697,505	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(4,359,229,875)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	269,936,796	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(190,732,572)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	29,675,353,027	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	563,784,307	7045
Less: amount offset by customer owned securities	\$	(560,945,965)	7047
	\$	2,838,342	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	29,678,191,369	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	219,172,315	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)	\$	953,855,097	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	17,494,025,066	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)	\$	11,878,842,408	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(56,611,115)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	269,936,796	7132
B. Value of open short option contracts	\$	(190,732,572)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	20,216,407	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)	\$	30,588,704,402	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	910,513,033	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	\$	675,513,033	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,014,309,975	8500
B. Securities (at market)	\$	9,887,878,087	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	14,816,347,577	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)	\$	28,718,535,639	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	26,554,190	8560
Less: amount offset by customer owned securities	\$	( 21,099,118 )	8570
	\$	5,455,072	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,723,990,711	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,660,329,816	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)	\$	8,321,239	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,384,021,444	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)	\$	9,879,556,848	8650
9. Net settlement from (to) derivatives clearing organizations	\$	109,230,778	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)	\$	29,041,460,125	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	317,469,414	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	\$	225,469,414	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	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	5,712,931,023		7315
B. Securities (at market)	\$	2,292,984,761		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	80,629,348		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	20,250,195		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(11,278,739)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,095,516,588		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	40,972,849		7351
Less: amount offset by customer owned securities	\$(	40,416,616)		7352
	\$	556,233		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,096,072,821		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,096,072,821		7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	276,630,010	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	305,453,024	7520
	\$		582,083,034
2. Securities			
A. In safekeeping with banks located in the United States	\$	692,321,524	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	74,337,326	7560
	\$		766,658,850
3. Equities with registered futures commission merchants			
A. Cash	\$	89,609,738	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	5,779,980	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		95,389,718
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	\$	5,273,931,159	7700
B. Securities	\$	1,526,325,912	7710
C. Unrealized gain (loss) on open futures contracts	\$	74,849,368	7720
D. Value of long option contracts	\$	20,250,195	7730
E. Value of short option contracts	\$(	(11,278,739)	7735
	\$		6,884,077,895
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			
	\$	8,328,209,497	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	232,136,676	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			
	\$	92,136,676	7785