

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,368,331,934	7010
B. Securities (at market)	\$	14,737,067,789	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	5,290,439,356	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	409,140,119	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(257,777,441)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	31,547,201,757	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	2,040,035,008	7045
Less: amount offset by customer owned securities	\$	(2,039,778,166)	7047
	\$	256,842	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	31,547,458,599	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,160,354,259	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)	\$	335,541,903	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	15,864,356,342	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)	\$	14,401,525,886	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	156,081,382	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	409,140,119	7132
B. Value of open short option contracts	\$	(257,777,441)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	22,260,269	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)	\$	32,091,482,719	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	544,024,120	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	\$	309,024,120	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,285,915,353	8500
B. Securities (at market)	\$	10,376,557,946	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,523,386,083	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)	\$	28,185,859,382	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	241,126,616	8560
Less: amount offset by customer owned securities	\$	( 239,280,453 )	8570
	\$	1,846,163	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,187,705,545	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,786,736,998	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)	\$	6,995,692	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,845,670,757	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)	\$	10,369,562,254	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(341,522,343)	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)	\$	28,667,443,358	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	479,737,813	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	\$	387,737,813	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

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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 .....	\$ 6,060,826,917	7315
B. Securities (at market) .....	\$ 2,350,097,877	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$ 63,534,115	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade .....	\$ 36,278,823	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$ (22,195,788)	7337
4. Net equity (deficit)(add lines 1, 2, and 3.) .....	\$ 8,488,541,944	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$ 47,857,054	7351
Less: amount offset by customer owned securities .....	\$ (45,827,306)	7352
	\$ 2,029,748	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$ 8,490,571,692	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$ 8,490,571,692	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	\$	193,881,609	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	528,883,495	7520
			\$ 722,765,104 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	770,814,306	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	78,996,567	7560
			\$ 849,810,873 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	95,773,868	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(1,264,860)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 94,509,008 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	\$	5,447,407,133	7700
B. Securities	\$	1,500,287,004	7710
C. Unrealized gain (loss) on open futures contracts	\$	64,798,975	7720
D. Value of long option contracts	\$	36,278,823	7730
E. Value of short option contracts	\$(	(22,195,788)	7735
			\$ 7,026,576,147 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			
	\$	8,693,661,132	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	203,089,440	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			
	\$	63,089,440	7785