

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 15,190,441,727 7010
B. Securities (at market)	\$ 10,930,500,811 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 2,672,873,078 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 786,154,182 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (552,169,879) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 29,027,799,919 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 668,584,190 7045
Less: amount offset by customer owned securities	\$ (666,446,151) 7047
	\$ 2,138,039 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 29,029,937,958 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 2,408,584,473 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)	\$ 777,051,001 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 16,005,728,307 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)	\$ 10,153,449,810 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (22,259,986) 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 786,154,182 7132
B. Value of open short option contracts	\$ (552,169,879) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 16,280,850 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)	\$ 29,572,818,758 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 542,880,800 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	\$ 307,880,800 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,055,895,649	8500
B. Securities (at market)	\$	10,296,272,581	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,021,372,609	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)	\$	30,373,540,839	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	105,808,016	8560
Less: amount offset by customer owned securities	\$	(103,950,486)	8570
	\$	1,857,530	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	30,375,398,369	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,918,136,292	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)	\$	7,646,973	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,945,347,489	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)	\$	10,288,625,608	8650
9. Net settlement from (to) derivatives clearing organizations	\$	537,538,652	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)	\$	30,697,295,014	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	321,896,645	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	\$	229,896,645	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	\$		5,363,739,651						7315
B. Securities (at market)	\$		2,583,065,844						7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$				708,463,244				7325
3. Exchange traded options									
A. Market value of open option contracts purchased on a foreign board of trade	\$				51,505,441				7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$				(25,105,562)				7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$							8,681,668,618	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$			93,173,723					7351
Less: amount offset by customer owned securities	\$	(86,641,809)					7352
	\$							6,531,914	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$							8,688,200,532	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$							8,688,200,532	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	\$	130,621,576	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	639,516,873	7520
	\$		770,138,449
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,080,613,521	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	133,216,047	7560
	\$		1,213,829,568
3. Equities with registered futures commission merchants			
A. Cash	\$	86,448,178	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	4,462,226	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
	\$		90,910,404
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
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):			
A. Cash	\$	4,716,583,423	7700
B. Securities	\$	1,369,236,275	7710
C. Unrealized gain (loss) on open futures contracts	\$	704,001,018	7720
D. Value of long option contracts	\$	51,505,441	7730
E. Value of short option contracts	\$((25,105,562)	7735
	\$		6,816,220,595
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	8,891,099,016	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	202,898,484	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			
	\$	62,898,484	7785