

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$ 17,358,261,194	7010
B. Securities (at market)	.....	\$ 13,219,116,808	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ (1,437,322,440)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 358,961,387	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (253,098,474)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 29,245,918,475	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 977,273,543	7045
Less: amount offset by customer owned securities	.....	\$ (976,543,561)	7047
		\$ 729,982	7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 29,246,648,457	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 1,829,463,682	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)	.....	\$ 224,624,860	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 16,051,831,015	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)	.....	\$ 12,994,225,094	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ (1,462,543,170)	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 358,961,387	7132
B. Value of open short option contracts	.....	\$ (253,098,474)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 26,679,163	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: _____)	.....	\$ 266,854	7150
13. Total amount in segregation (add lines 7 through 12)	.....	\$ 29,770,410,411	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 523,761,954	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	.....	\$ 288,761,954	7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,684,111,454	8500
B. Securities (at market)	\$	9,863,443,853	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	15,173,885,261	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)	\$	28,721,440,568	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	86,214,682	8560
Less: amount offset by customer owned securities	\$	( 84,053,201 )	8570
	\$	2,161,481	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,723,602,049	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,737,366,170	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)	\$	9,353,818	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,884,617,176	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)	\$	9,854,090,035	8650
9. Net settlement from (to) derivatives clearing organizations	\$	554,535,430	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)	\$	29,039,962,629	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	316,360,580	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	\$	224,360,580	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

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 .....	\$	5,381,848,321		7315
B. Securities (at market) .....	\$	2,420,403,607		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	500,431,238		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	21,409,354		7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(11,608,572)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	8,312,483,948		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	87,174,402		7351
Less: amount offset by customer owned securities .....	\$(	86,143,886)		7352
	\$	1,030,516		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	8,313,514,464		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	8,313,514,464		7360

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	\$	329,606,568	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	288,274,727	7520
	\$		617,881,295
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	763,155,753	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	81,423,901	7560
	\$		844,579,654
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	100,240,620	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	5,017,289	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		105,257,909
			7620
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	\$	4,873,254,995	7700
B. Securities	\$	1,575,823,953	7710
C. Unrealized gain (loss) on open futures contracts	\$	495,413,949	7720
D. Value of long option contracts	\$	21,409,354	7730
E. Value of short option contracts	\$(	(11,608,572)	7735
	\$		6,954,293,679
			7740
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			
	\$	8,522,012,537	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	208,498,073	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			
	\$	68,498,073	7785