

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	16,580,015,966	7010
B. Securities (at market)	\$	14,453,985,139	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,952,944,840	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	622,270,097	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(445,460,730)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	34,163,755,312	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	453,661,515	7045
Less: amount offset by customer owned securities	\$	(450,048,373)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	34,167,368,454	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,935,106,357	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)	\$	3,081,800,731	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	18,823,413,764	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)	\$	11,372,184,408	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(717,869,877)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	622,270,097	7132
B. Value of open short option contracts	\$	(445,460,730)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	7,420,783	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)	\$	34,678,865,533	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	511,497,079	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	\$	276,497,079	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,822,973,268	8500
B. Securities (at market)	\$	10,861,433,463	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,279,980,905	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)	\$	28,964,387,636	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	62,593,736	8560
Less: amount offset by customer owned securities	\$	( 60,393,243 )	8570
	\$	2,200,493	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,966,588,129	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,868,252,101	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)	\$	24,024,169	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,667,184,622	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)	\$	10,837,409,293	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(108,394,310)	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)	\$	29,288,475,875	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	321,887,746	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	112,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	209,887,746	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	\$	6,004,550,932	7315
B. Securities (at market)	\$	2,189,414,016	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	348,562,628	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	33,315,588	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,522,051)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,558,321,113	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	70,401,367	7351
Less: amount offset by customer owned securities	\$	(69,591,592)	7352
	\$	809,775	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,559,130,888	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,559,130,888	7360

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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	501,793,550	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	359,972,693	7520
	\$		861,766,243
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	547,521,932	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	26,156,261	7560
	\$		573,678,193
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	131,332,035	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(1,391,641)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		129,940,394
			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	\$	5,217,364,594	7700
B. Securities	\$	1,615,735,823	7710
C. Unrealized gain (loss) on open futures contracts	\$	349,954,270	7720
D. Value of long option contracts	\$	33,315,588	7730
E. Value of short option contracts	\$(	(17,522,051)	7735
	\$		7,198,848,224
			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			
	\$		8,764,233,054
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		205,102,166
			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			
	\$		65,102,166
			7785