

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,766,260,474	7010
B. Securities (at market)	\$	14,828,609,336	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,129,798,977	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	29,009,146,397	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(29,202,111,536)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	37,531,703,648	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,921,937,184	7045
Less: amount offset by customer owned securities	\$	(1,905,087,846)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	37,548,552,986	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	953,439,751	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)	\$	2,651,462,934	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,441,283,623	7100
B. Securities representing investments of customers' funds (at market)	\$	16,068,224,273	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	12,177,146,402	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	423,704,150	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	29,009,146,397	7132
B. Value of open short option contracts	\$	(29,202,111,536)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	33,168,247	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)	\$	38,555,464,241	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,006,911,255	7190
15. Management Target Amount for Excess funds in segregation	\$	775,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	231,911,255	7198

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$		<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	9,665,125,793	<u>7315</u>
B. Securities (at market)	\$	2,296,195,128	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(251,516,818)	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	10,943,905	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(9,031,232)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	11,711,716,776	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	120,640,406	<u>7351</u>
Less: amount offset by customer owned securities	\$	(117,717,660)	<u>7352</u>
	\$	2,922,746	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	11,714,639,522	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	11,714,639,522	<u>7360</u>

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,741,019,475	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		891,106,870	7520
	\$		2,632,126,345
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	5,865,072,079	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			7550
	\$		7560
			5,865,072,079
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$	()	7615
			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	\$	2,984,801,689	7700
B. Securities	\$	1,092,433,890	7710
C. Unrealized gain (loss) on open futures contracts	\$	(251,190,553)	7720
D. Value of long option contracts	\$	10,943,905	7730
E. Value of short option contracts	\$	(9,031,232)	7735
			3,827,957,699
			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			
	\$	12,325,156,123	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	610,516,601	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	475,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	135,516,601	7785

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,815,249,372	8500
B. Securities (at market)	\$	8,900,648,189	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,871,853,294	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)	\$	19,587,750,855	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	267,340,645	8560
Less: amount offset by customer owned securities	\$	(261,526,479)	8570
	\$	5,814,166	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	19,593,565,021	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,181,247,972	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)	\$	517,384,633	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	7,932,551,597	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	2,368,036,525	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,383,263,556	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(284,853,267)	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)	\$	20,097,631,016	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	504,065,995	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	350,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	154,065,995	8770