

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	25,107,522,893	7010
B. Securities (at market)	\$	15,406,714,074	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(3,059,556,141)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	30,532,468,655	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(30,075,610,773)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	37,911,538,708	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,709,998,417	7045
Less: amount offset by customer owned securities	\$	(1,707,345,693)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	37,914,191,432	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,035,274,983	7070
B. Securities representing investments of customers' funds (at market)	\$	744,826,667	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,694,229,227	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,984,686,132	7100
B. Securities representing investments of customers' funds (at market)	\$	6,962,810,731	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	12,712,484,847	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	326,991,103	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	30,532,468,655	7132
B. Value of open short option contracts	\$	(30,075,610,773)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	13,351,496	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)	\$	38,931,513,068	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,017,321,636	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	\$	242,321,636	7198

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

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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	\$	9,177,194,318		7315
B. Securities (at market)	\$	2,207,425,591		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(170,207,721)		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	66,171,405		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,804,865)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	11,262,778,728		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	239,974,955		7351
Less: amount offset by customer owned securities	\$	(234,280,528)		7352
	\$	5,694,427		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	11,268,473,155		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	11,268,473,155		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	\$	609,940,303	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	708,342,881	7520
	\$	1,318,283,184	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	6,278,080,617	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	6,278,080,617	7560
	\$	6,278,080,617	7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	7580
B. Securities	\$	7590	7590
C. Unrealized gain (loss) on open futures contracts	\$	7600	7600
D. Value of long option contracts	\$	7610	7610
E. Value of short option contracts	\$	()	7615
	\$	7620	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$	7640	7640
B. Securities	\$	7650	7650
C. Amount due to (from) clearing organizations - daily variation	\$	7660	7660
D. Value of long option contracts	\$	7670	7670
E. Value of short option contracts	\$	()	7675
	\$	7680	7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	3,253,032,505	7700
B. Securities	\$	1,129,073,937	7710
C. Unrealized gain (loss) on open futures contracts	\$	(167,877,363)	7720
D. Value of long option contracts	\$	66,171,405	7730
E. Value of short option contracts	\$	(17,804,865)	7735
	\$	4,262,595,619	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$	7760	7760
7. Segregated funds on hand (describe: _____)			
	\$	7765	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	11,858,959,420	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	590,486,265	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			
	\$	115,486,265	7785

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

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	695,988,848	8500
B. Securities (at market)	\$	8,634,318,661	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	11,514,170,624	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)	\$	20,844,478,133	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	420,186,976	8560
Less: amount offset by customer owned securities	\$	(417,671,073)	8570
	\$	2,515,903	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	20,846,994,036	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,607,977,051	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)	\$	511,894,972	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	11,605,131,922	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	493,494,000	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,122,423,689	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(483,463,307)	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)	\$	21,857,458,327	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,010,464,291	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	\$	660,464,291	8770