

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,656,575,869	7010
B. Securities (at market)	\$	7,654,690,041	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	574,895,778	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,856,231,999	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,717,464,130)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,024,929,557	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	132,770,026	7045
Less: amount offset by customer owned securities	\$	(115,569,332)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	17,042,130,251	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	448,687,189	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)	\$	1,575,145,653	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,306,492,673	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)	\$	6,079,544,389	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(2,840,144)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,856,231,999	7132
B. Value of open short option contracts	\$	(1,717,464,130)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,524,744	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)	\$	17,548,322,373	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	506,192,122	7190
15. Management Target Amount for Excess funds in segregation	\$	357,700,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	148,492,122	7198

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	\$	4,482,296,160	8500
B. Securities (at market)	\$	15,293,086,404	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,504,976,658	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)	\$	32,280,359,222	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	100,066,561	8560
Less: amount offset by customer owned securities	\$	(97,733,210)	8570
	\$	2,333,351	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	32,282,692,573	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,483,924,251	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)	\$	489,047,705	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,306,194,591	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)	\$	14,804,038,698	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(104,668,815)	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)	\$	32,978,536,430	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	695,843,857	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	473,200,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	222,643,857	8770

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	\$				<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers					
A. Cash	\$	2,308,586,424			<u>7315</u>
B. Securities (at market)	\$	2,360,096,140			<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	470,547,981			<u>7325</u>
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade	\$	26,302,092			<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(12,274,506)			<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,153,258,131			<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	60,421,777			<u>7351</u>
Less: amount offset by customer owned securities	\$	(56,559,684)			<u>7352</u>
	\$	3,862,093			<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,157,120,224			<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,157,120,224			<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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,461,724,163	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	361,678,026	7520
	\$		1,823,402,189
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,041,541,181	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,041,541,181
			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	\$	829,848,166	7700
B. Securities	\$	1,318,554,959	7710
C. Unrealized gain (loss) on open futures contracts	\$	470,563,381	7720
D. Value of long option contracts	\$	26,302,092	7730
E. Value of short option contracts	\$((12,274,506)	7735
)		7740
	\$		2,632,994,092
			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			
	\$		5,497,937,462
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		340,817,238
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		177,800,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		163,017,238
			7785