

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	8,227,287,585	7010
B. Securities (at market)	\$	8,902,841,215	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(516,992,502)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,131,866,383	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,117,892,996)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,627,109,685	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	84,489,442	7045
Less: amount offset by customer owned securities	\$	(60,753,971)	7047
	\$	23,735,471	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,650,845,156	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,457,823,456	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)	\$	798,793,895	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,943,071,025	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)	\$	8,104,047,319	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(97,729,159)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,131,866,383	7132
B. Value of open short option contracts	\$	(1,117,892,996)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,027,207	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)	\$	17,222,007,130	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	571,161,974	7190
15. Management Target Amount for Excess funds in segregation	\$	381,500,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	189,661,974	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	\$	8,146,359,797	8500
B. Securities (at market)	\$	14,724,179,904	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	6,949,190,758	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)	\$	29,819,730,459	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	95,081,374	8560
Less: amount offset by customer owned securities	\$	( 81,479,937 )	8570
	\$	13,601,437	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	29,833,331,896	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,513,105,885	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)	\$	747,194,869	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,241,773,536	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)	\$	13,976,985,035	8650
9. Net settlement from (to) derivatives clearing organizations	\$	14,028,898	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)	\$	30,493,088,223	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	659,756,327	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	442,400,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	217,356,327	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 .....	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash .....	\$	1,573,742,769		7315
B. Securities (at market) .....	\$	1,924,692,660		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	511,210,295		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	12,307,161		7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(13,215,641)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,008,737,244		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	20,056,915		7351
Less: amount offset by customer owned securities .....	\$	(18,593,620)		7352
	\$	1,463,295		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,010,200,539		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,010,200,539		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	\$	145,076,519	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	505,889,365	7520
	\$		650,965,884
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,141,377,140	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,141,377,140
			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	\$	1,261,337,098	7700
B. Securities	\$	783,315,520	7710
C. Unrealized gain (loss) on open futures contracts	\$	511,221,050	7720
D. Value of long option contracts	\$	12,307,161	7730
E. Value of short option contracts	\$(	(13,215,641)	7735
	)		7740
	\$		2,554,965,188
			7750
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			
	\$		4,347,308,212
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		337,107,673
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		163,100,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		174,007,673
			7785