

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,060,298,319	7010
B. Securities (at market)	\$	9,215,707,144	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,663,745,847)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	7,568,793,020	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(6,129,571,066)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	20,051,481,570	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	676,511,578	7045
Less: amount offset by customer owned securities	\$	(663,947,260)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	12,564,318	7050
	\$	20,064,045,888	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	3,869,659,136	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)	\$	798,355,962	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,894,658,860	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)	\$	8,417,351,182	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	355,617,157	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	7,568,793,020	7132
B. Value of open short option contracts	\$	(6,128,987,003)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	3,346,562	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)	\$	20,778,794,876	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	714,748,988	7190
15. Management Target Amount for Excess funds in segregation	\$	490,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	224,748,988	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	\$	7,865,204,383	8500
B. Securities (at market)	\$	15,177,924,782	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,948,739,187	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)	\$	31,991,868,352	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	263,729,744	8560
Less: amount offset by customer owned securities	\$	(261,840,799)	8570
	\$	1,888,945	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	31,993,757,297	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,525,722,702	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)	\$	331,623,992	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	12,858,598,045	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)	\$	14,846,300,790	8650
9. Net settlement from (to) derivatives clearing organizations	\$	112,617,238	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)	\$	32,674,862,767	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	681,105,470	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	474,600,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	206,505,470	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	\$	1,643,068,677		7315
B. Securities (at market)	\$	2,926,454,883		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,120,905,510		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	34,455,417		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(19,549,877)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,705,334,610		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	55,640,464		7351
Less: amount offset by customer owned securities	\$	(52,636,478)		7352
	\$	3,003,986		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,708,338,596		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,708,338,596		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	\$	589,880,273	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	510,154,605	7520
	\$		1,100,034,878
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,813,402,318	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,813,402,318
			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	\$	900,885,772	7700
B. Securities	\$	1,113,052,565	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,120,905,511	7720
D. Value of long option contracts	\$	34,455,417	7730
E. Value of short option contracts	\$((19,549,877)	7735
)		7740
	\$		3,149,749,388
			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			
	\$		6,063,186,584
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		354,847,988
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		186,200,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		168,647,988
			7785