

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	7,178,497,120	7010
B. Securities (at market)	\$	8,475,830,311	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,673,512,113	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,593,675,240	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,653,883,623)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	18,267,631,161	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	198,701,100	7045
Less: amount offset by customer owned securities	\$	(148,877,717)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,317,454,544	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,068,694,329	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)	\$	824,405,511	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,910,054,255	7100
B. Securities representing investments of customers' funds (at market)	\$	1,500,000,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	7,651,424,800	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(86,620,325)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,593,675,240	7132
B. Value of open short option contracts	\$	(1,652,930,341)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,862,717	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)	\$	19,811,566,186	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,494,111,642	7190
15. Management Target Amount for Excess funds in segregation	\$	376,600,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,117,511,642	7198

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	.....	\$ 7,164,980,303	8500
B. Securities (at market)	.....	\$ 15,283,138,172	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 11,210,890,418	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)	.....	\$ 33,659,008,893	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 302,232,811	8560
Less: amount offset by customer owned securities	.....	\$ ( 300,129,543)	8570
		\$ 2,103,268	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 33,661,112,161	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 3,575,719,988	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)	.....	\$ 654,603,740	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,822,558,536	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)	.....	\$ 14,628,534,432	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (332,991,102)	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)	.....	\$ 34,348,425,594	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 687,313,433	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 482,300,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 205,013,433	8770

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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,895,258,200	7315
B. Securities (at market)	\$	3,298,812,740	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	599,684,878	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	12,600,941	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(10,231,041)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,796,125,718	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	240,586,195	7351
Less: amount offset by customer owned securities	\$	(239,326,486)	7352
	\$	1,259,709	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,797,385,427	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,797,385,427	7360

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	\$	452,564,973	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	\$	772,968,132	7520	\$
				1,225,533,105
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,952,975,155	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	\$		7560	\$
				1,952,975,155
				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	\$	996,537,379	7700	
B. Securities	\$	1,345,837,585	7710	
C. Unrealized gain (loss) on open futures contracts	\$	599,728,159	7720	
D. Value of long option contracts	\$	12,600,941	7730	
E. Value of short option contracts	\$	(10,231,041)	7735	\$
				2,944,473,023
				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

	\$	6,122,981,283	7770
--	----	---------------	------

9. Excess (deficiency) set aside funds for secured amount
(Line Item 7770 minus Line Item 7360)

	\$	325,595,856	7380
--	----	-------------	------

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts

	\$	183,400,000	7780
--	----	-------------	------

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess

	\$	142,195,856	7785
--	----	-------------	------