

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,494,447,815	7010
B. Securities (at market)	\$	8,659,587,768	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(2,777,840,149)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,241,311,705	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,395,060,698)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,222,446,441	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	560,058,746	7045
Less: amount offset by customer owned securities	\$	(558,356,351)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	16,224,148,836	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,489,762,316	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)	\$	1,405,237,799	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,995,634,344	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)	\$	7,254,349,970	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(251,419,496)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,241,311,705	7132
B. Value of open short option contracts	\$	(1,395,060,698)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,504,644	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)	\$	16,742,320,584	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	518,171,748	7190
15. Management Target Amount for Excess funds in segregation	\$	344,400,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	173,771,748	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	\$	4,434,531,611	8500
B. Securities (at market)	\$	14,353,926,752	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,430,855,761	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)	\$	29,219,314,124	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	324,591,059	8560
Less: amount offset by customer owned securities	\$	(323,822,211)	8570
	\$	768,848	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	29,220,082,972	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,965,348,752	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)	\$	747,365,985	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,446,783,977	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)	\$	13,606,560,768	8650
9. Net settlement from (to) derivatives clearing organizations	\$	100,835,919	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)	\$	29,866,895,401	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	646,812,429	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	\$	204,412,429	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	\$	1,240,025,970			7315
B. Securities (at market)	\$	2,129,255,753			7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,047,006,461			7325
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade	\$	40,517,578			7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(48,291,644)			7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,408,514,118			7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	52,228,746			7351
Less: amount offset by customer owned securities	\$	(48,019,564)			7352
	\$	4,209,182			7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,412,723,300			7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,412,723,300			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	\$	537,231,095	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	360,505,669	7520
	\$		897,736,764
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	924,279,159	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		924,279,159
			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	\$	686,496,375	7700
B. Securities	\$	1,204,976,594	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,047,033,997	7720
D. Value of long option contracts	\$	40,517,578	7730
E. Value of short option contracts	\$((48,291,644)	7735
)		7740
	\$		2,930,732,900
			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			
	\$		4,752,748,823
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		340,025,523
			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			
	\$		176,925,523
			7785