

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	11,184,702,147	7010
B. Securities (at market)	\$	9,715,863,889	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(2,691,812,943)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,631,766,204	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,784,543,454)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	18,055,975,843	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	603,932,556	7045
Less: amount offset by customer owned securities	\$	(557,326,797)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,102,581,602	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,230,422,931	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)	\$	1,126,166,968	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,928,844,013	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)	\$	8,589,696,922	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(128,254,480)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,631,766,204	7132
B. Value of open short option contracts	\$	(1,784,470,954)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	3,595,168	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)	\$	18,597,766,772	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	495,185,170	7190
15. Management Target Amount for Excess funds in segregation	\$	361,900,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	133,285,170	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	\$	2,717,939,575	8500
B. Securities (at market)	\$	15,666,545,822	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	14,795,179,554	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)	\$	33,179,664,951	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	88,380,772	8560
Less: amount offset by customer owned securities	\$	( 79,757,527 )	8570
	\$	8,623,245	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	33,188,288,196	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,885,991,319	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)	\$	865,627,112	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,525,875,040	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)	\$	14,800,918,710	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(184,033,214)	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)	\$	33,894,378,967	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	706,090,771	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	487,200,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	218,890,771	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 .....	\$	1,657,179,706	<u>7315</u>
B. Securities (at market) .....	\$	2,635,155,208	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	709,672,477	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	10,064,408	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(4,983,700)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,007,088,099	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	124,216,276	<u>7351</u>
Less: amount offset by customer owned securities .....	\$	(122,654,852)	<u>7352</u>
	\$	1,561,424	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,008,649,523	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,008,649,523	<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	\$	580,615,879	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	471,476,563	7520
	\$		1,052,092,442
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,384,969,917	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,384,969,917
			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	\$	950,550,271	7700
B. Securities	\$	1,250,185,292	7710
C. Unrealized gain (loss) on open futures contracts	\$	709,672,161	7720
D. Value of long option contracts	\$	10,064,408	7730
E. Value of short option contracts	\$(	(4,983,700)	7735
	)		7740
	\$		2,915,488,432
			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			
	\$		5,352,550,791
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		343,901,268
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		173,600,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		170,301,268
			7785