

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,689,988,807	7010
B. Securities (at market)	\$	9,389,424,682	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,968,561,778)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,596,320,471	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,613,466,576)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,093,705,606	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	336,579,183	7045
Less: amount offset by customer owned securities	\$	(328,483,624)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	8,095,559	7050
	\$	17,101,801,165	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	733,168,496	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)	\$	989,120,654	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,507,033,084	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)	\$	8,400,304,028	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(11,307,632)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,596,320,471	7132
B. Value of open short option contracts	\$	(1,613,466,263)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,395,072	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)	\$	17,603,567,910	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	501,766,745	7190
15. Management Target Amount for Excess funds in segregation	\$	354,200,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	147,566,745	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	\$	(72,654,415)	8500
B. Securities (at market)	\$	16,403,364,758	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	16,843,715,351	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)	\$	33,174,425,694	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	148,693,110	8560
Less: amount offset by customer owned securities	\$	(147,317,287)	8570
	\$	1,375,823	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	33,175,801,517	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,620,726,063	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)	\$	1,094,155,423	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,881,313,883	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)	\$	15,309,209,335	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(14,742,936)	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)	\$	33,890,661,768	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	714,860,251	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	490,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	224,160,251	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	492,587,296	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	297,666,873	7520
	\$		790,254,169
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,367,331,400	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,367,331,400
			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	\$	939,556,440	7700
B. Securities	\$	1,327,960,812	7710
C. Unrealized gain (loss) on open futures contracts	\$	452,930,763	7720
D. Value of long option contracts	\$	800,792	7730
E. Value of short option contracts	\$((3,753,925)	7735
			2,717,494,882
			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			
	\$	4,875,080,451	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	337,119,978	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	172,200,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	164,919,978	7785