

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	16,398,257,152	7010
B. Securities (at market)	\$	9,737,948,137	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	983,734,564	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,260,888,690	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,577,442,963)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	27,803,385,580	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	409,152,152	7045
Less: amount offset by customer owned securities	\$	(402,526,432)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	27,810,011,300	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,868,073,441	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	4,943,363,895	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	16,286,130,258	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	4,794,584,243	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(381,611,351)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,260,888,690	7132
B. Value of open short option contracts	\$	(1,577,442,963)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	11,177,584	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	28,205,163,797	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	395,152,497	7190
15. Management Target Amount for Excess funds in segregation	\$	235,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	160,152,497	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,461,225,799	8500
B. Securities (at market)	\$	9,030,380,986	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	13,720,771,359	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	28,212,378,144	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	60,086,931	8560
Less: amount offset by customer owned securities	\$	(59,159,876)	8570
	\$	927,055	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,213,305,199	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,609,990,088	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	26,887,864	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	17,033,396,646	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,003,493,123	8650
9. Net settlement from (to) derivatives clearing organizations	\$	55,365,539	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	28,729,133,260	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	515,828,061	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	423,828,061	8770

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	6,388,347,642	7315
B. Securities (at market) .....	\$	2,867,374,316	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(335,666,846)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	31,247,590	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(15,953,482)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	8,935,349,220	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	479,681,632	7351
Less: amount offset by customer owned securities .....	\$	(478,745,921)	7352
	\$	935,711	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	8,936,284,931	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	8,936,284,931	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	\$	347,909,460	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	348,322,888	7520
	\$		696,232,348
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	676,968,197	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	117,741,801	7560
	\$		794,709,998
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	22,731,711	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	1,469,414	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		24,201,125
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$	0	7640
B. Securities	\$	0	7650
C. Amount due to (from) clearing organizations - daily variation	\$	0	7660
D. Value of long option contracts	\$	0	7670
E. Value of short option contracts	\$(	0)	7675
	\$		0
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	5,888,834,360	7700
B. Securities	\$	2,072,664,318	7710
C. Unrealized gain (loss) on open futures contracts	\$	(337,136,260)	7720
D. Value of long option contracts	\$	31,247,590	7730
E. Value of short option contracts	\$(	(15,953,482)	7735
	\$		7,639,656,526
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		0
			7760
7. Segregated funds on hand (describe: )			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		9,154,799,997
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		218,515,066
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		140,000,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		78,515,066
			7785