

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,656,093,657	7010
B. Securities (at market)	\$	11,275,343,723	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(3,856,657,479)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	363,052,535	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(379,022,700)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	27,058,809,736	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	770,273,225	7045
Less: amount offset by customer owned securities	\$	(768,368,829)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	27,060,714,132	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,240,768,870	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)	\$	2,320,355,982	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,316,191,042	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)	\$	8,954,987,742	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(242,236,345)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	363,052,535	7132
B. Value of open short option contracts	\$	(379,022,700)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	54,159,010	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)	\$	27,628,256,136	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	567,542,004	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	\$	332,542,004	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	(3,287,983,466)	8500
B. Securities (at market)	\$	8,479,459,105	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	19,974,145,050	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)	\$	25,165,620,689	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	126,689,082	8560
Less: amount offset by customer owned securities	\$	(123,229,943)	8570
	\$	3,459,139	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	25,169,079,828	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,067,642,155	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)	\$	98,699,167	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,367,798,872	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)	\$	8,380,759,938	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(187,984,840)	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)	\$	25,726,915,292	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	557,835,464	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	\$	465,835,464	8770

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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

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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	\$	5,877,486,571		<u>7315</u>
B. Securities (at market)	\$	2,639,848,993		<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	106,662,729		<u>7325</u>
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	18,314,942		<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(8,960,359)		<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	8,633,352,876		<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	74,326,688		<u>7351</u>
Less: amount offset by customer owned securities	\$	(70,280,159)		<u>7352</u>
	\$	4,046,529		<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	8,637,399,405		<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	8,637,399,405		<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	\$	263,494,770	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	471,627,326	7520
	\$		735,122,096
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	795,047,275	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	101,470,629	7560
	\$		896,517,904
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	50,555,242	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	(1,399,724)	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
)		
	\$		49,155,518
			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	\$	5,297,485,399	7700
B. Securities	\$	1,743,331,089	7710
C. Unrealized gain (loss) on open futures contracts	\$	108,062,454	7720
D. Value of long option contracts	\$	18,314,942	7730
E. Value of short option contracts	\$((8,960,359)	7735
)		
	\$		7,158,233,525
			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			
	\$		8,839,029,043
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		201,629,638
			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			
	\$		61,629,638
			7785