

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

SEGREGATION REQUIREMENTS

1. Net ledger balance		
A. Cash	\$ 16,123,735,972	7010
B. Securities (at market)	\$ 13,491,273,062	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 3,069,777,489	7030
3. Exchange traded options		
A. Add market value of open option contracts purchased on a contract market	\$ 456,951,403	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (264,887,926)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 32,876,850,000	7040
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$ 557,055,034	7045
Less: amount offset by customer owned securities	\$ (556,616,821)	7047
	\$ 438,213	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 32,877,288,213	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts		
A. Cash	\$ 2,831,575,384	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)	\$ 1,325,702,914	7090
8. Margins on deposit with derivatives clearing organizations of contract markets		
A. Cash	\$ 16,961,453,024	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)	\$ 12,165,356,947	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (108,979,929)	7130
10. Exchange traded options		
A. Value of open long option contracts	\$ 456,951,403	7132
B. Value of open short option contracts	\$ (264,887,926)	7133
11. Net equities with other FCMs		
A. Net liquidating equity	\$ 9,199,531	7140
B. Securities representing investments of customers' funds (at market)	\$ 213,202	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)	\$ 33,376,584,550	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 499,296,337	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	\$ 264,296,337	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$ 11,787,800,017	8500
B. Securities (at market)	\$ 11,043,284,887	8510
2. Net unrealized profit (loss) in open cleared swaps	\$ 8,065,068,074	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)	\$ 30,896,152,978	8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$ 53,377,018	8560
Less: amount offset by customer owned securities	\$ (51,167,619)	8570
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$ 30,898,362,377	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 3,797,463,604	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)	\$ 81,743,637	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	\$ 16,192,393,426	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)	\$ 10,961,541,250	8650
9. Net settlement from (to) derivatives clearing organizations	\$ 189,105,437	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)	\$ 31,222,247,354	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$ 323,884,977	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$ 112,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$ 211,884,977	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

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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	\$ 6,261,214,577	7315		
B. Securities (at market)	\$ 2,019,761,151	7317		
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 1,027,063,917	7325		
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade.....	\$ 72,515,463	7335		
B. Market value of open contracts granted (sold) on a foreign board of trade	\$ (49,579,678)	7337		
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$ 9,330,975,430	7345		
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$ 9,634,978	7351		
Less: amount offset by customer owned securities	\$ (9,339,347)	7352	\$ 295,631	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 9,331,271,061	7355		
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 9,331,271,061	7360		

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States	\$ 580,489,285	7500
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B. Other banks qualified under 17 CFR. 30.7		
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Name(s): 7510	\$ 524,554,093	7520	\$ 1,105,043,378	7530
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2. Securities

A. In safekeeping with banks located in the United States	\$ 413,431,688	7540
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B. In safekeeping with other banks designated by 17 CFR. 30.7		
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Name(s): 7550	\$ 31,060,420	7560	\$ 444,492,108	7570
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3. Equities with registered futures commission merchants

A. Cash	\$ 185,532,254	7580
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B. Securities	\$ 0	7590
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C. Unrealized gain (loss) on open futures contracts	\$ 13,099,516	7600
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D. Value of long option contracts	\$ 0	7610
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E. Value of short option contracts	\$ (0)	7615	\$ 198,631,770	7620
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4. Amounts held by clearing organizations of foreign boards of trade

Name(s): 7630				
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A. Cash	\$ 0	7640
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B. Securities	\$ 0	7650
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C. Amount due to (from) clearing organizations - daily variation	\$ 0	7660
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D. Value of long option contracts	\$ 0	7670
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E. Value of short option contracts	\$ (0)	7675	\$ 0	7680
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5. Amounts held by members of foreign boards of trade

Name(s): 7690				
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A. Cash	\$ 5,177,911,098	7700
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B. Securities	\$ 1,575,269,044	7710
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C. Unrealized gain (loss) on open futures contracts	\$ 1,013,964,400	7720
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D. Value of long option contracts	\$ 72,515,463	7730
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E. Value of short option contracts	\$ (49,579,678)	7735	\$ 7,790,080,327	7740
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6. Amounts with other depositories designated by a foreign board of trade

Name(s): 7750			\$ 0	7760
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7. Segregated funds on hand (describe:)	\$ 0	7765
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8. Total funds in separate 17 CFR 30.7 accounts	\$ 9,538,247,583	7770
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$ 206,976,522	7380
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10. Management target amount for excess funds in separate 17 CFR 30.7 accounts	\$ 140,000,000	7780
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11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess	\$ 66,976,522	7785
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