

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	18,094,544,394	7010
B. Securities (at market)	\$	14,851,755,594	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 2,500,216,529 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	1,851,553,862	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,507,700,491)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 35,790,369,888 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	579,127,231	7045
Less: amount offset by customer owned securities	\$	(578,329,320)	7047
		797,911	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 35,791,167,799 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	1,972,600,720	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)	\$	1,242,209,046	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	19,041,946,841	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)	\$	13,609,248,130	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 193,474,589 7130

10. Exchange traded options

A. Value of open long option contracts	\$	1,851,553,862	7132
B. Value of open short option contracts	\$	(1,507,700,491)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	10,662,404	7140
B. Securities representing investments of customers' funds (at market)	\$	298,417	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) \$ 36,414,293,518 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 623,125,719 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 \$ 388,125,719 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance

A. Cash	\$	12,838,135,399	8500
B. Securities (at market)	\$	9,336,945,128	8510

2. Net unrealized profit (loss) in open cleared swaps \$ 6,453,786,373 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) \$ 28,628,866,900 8550

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	57,756,111	8560
Less: amount offset by customer owned securities	\$	(53,530,161)	8570
		4,225,950	8580

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 28,633,092,850 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks

A. Cash	\$	2,988,087,249	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)	\$	34,948,945	8620

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts

A. Cash	\$	16,459,951,148	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)	\$	9,301,996,183	8650

9. Net settlement from (to) derivatives clearing organizations \$ 175,305,009 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) \$ 28,960,288,534 8720

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 327,195,684 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 \$ 215,195,684 8770

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Report
Part II

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\$ 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	\$	6,217,785,523	7315
B. Securities (at market)	\$	2,218,383,064	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,244,940,316	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	71,496,221	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(51,473,218)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	9,701,131,906	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	36,110,004	7351
Less: amount offset by customer owned securities	\$(	35,026,114)	7352
	\$	1,083,890	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	9,702,215,796	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	9,702,215,796	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 \$ 327,496,490 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 502,876,395 7520 \$ 830,372,885 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 773,017,931 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): 7550 \$ 124,046,914 7560 \$ 897,064,845 7570

3. Equities with registered futures commission merchants

A. Cash \$ 9,753,974 7580

B. Securities \$ 0 7590

C. Unrealized gain (loss) on open futures contracts \$ 487,764 7600

D. Value of long option contracts \$ 0 7610

E. Value of short option contracts \$(0) 7615 \$ 10,241,738 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 \$ 5,603,975,432 7700

B. Securities \$ 1,321,318,220 7710

C. Unrealized gain (loss) on open futures contracts \$ 1,244,452,552 7720

D. Value of long option contracts \$ 71,496,221 7730

E. Value of short option contracts \$(51,473,218) 7735 \$ 8,189,769,207 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 \$ 9,927,448,675 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 225,232,879 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 \$ 85,232,879 7785