

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	21,101,722,330	7010
B. Securities (at market)	..... \$	13,377,195,691	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	2,251,387,734	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	1,021,374,468	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	807,038,817)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	36,944,641,406	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	387,180,415	7045
Less: amount offset by customer owned securities	..... \$ (	385,643,177)	7047
		1,537,238	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	36,946,178,644	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	3,700,004,033	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)	..... \$	1,372,205,780	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	19,911,932,613	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)	..... \$	12,004,769,048	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	339,750,642	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	1,021,374,468	7132
B. Value of open short option contracts	..... \$ (	807,038,817)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	6,576,467	7140
B. Securities representing investments of customers' funds (at market)	..... \$	220,862	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)	..... \$	37,549,795,096	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	603,616,452	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	..... \$	368,616,452	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	15,737,476,194	8500
B. Securities (at market)	\$	11,356,580,187	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	5,189,285,277	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)	\$	32,283,341,658	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	434,309,239	8560
Less: amount offset by customer owned securities	\$	(423,391,926)	8570
	\$	10,917,313	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	32,294,258,971	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,489,278,849	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)	\$	10,165,319	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	17,996,186,913	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)	\$	11,346,414,867	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(827,266,930)	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)	\$	33,014,779,018	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	720,520,047	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	\$	608,520,047	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 .....	\$	5,891,476,365	7315
B. Securities (at market) .....	\$	2,268,225,867	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	2,641,535,183	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	86,604,404	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(52,661,463)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	10,835,180,356	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	38,418,817	7351
Less: amount offset by customer owned securities .....	\$	(37,274,074)	7352
	\$	1,144,743	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	10,836,325,099	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	10,836,325,099	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	\$	989,988,564	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	424,328,055	7520
	\$		1,414,316,619
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	759,868,127	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	17,943,638	7560
	\$		777,811,765
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	94,978,625	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	12,926,723	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		107,905,348
			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	\$	4,634,071,292	7700
B. Securities	\$	1,490,414,102	7710
C. Unrealized gain (loss) on open futures contracts	\$	2,628,608,460	7720
D. Value of long option contracts	\$	86,604,404	7730
E. Value of short option contracts	\$(	52,661,463)	7735
	\$		8,787,036,795
			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			
	\$		11,087,070,527
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		250,745,428
			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			
	\$		110,745,428
			7785