

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,885,280,301	7010
B. Securities (at market)	\$	13,131,983,622	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(873,366,022)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	651,780,225	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(595,171,052)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	32,200,507,074	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,052,819,169	7045
Less: amount offset by customer owned securities	\$	(898,310,767)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	32,355,015,476	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,213,437,180	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)	\$	2,094,747,597	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	18,215,081,048	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)	\$	11,037,016,555	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(767,596,054)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	651,780,225	7132
B. Value of open short option contracts	\$	(595,171,052)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	11,555,307	7140
B. Securities representing investments of customers' funds (at market)	\$	219,469	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)	\$	32,861,070,275	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	506,054,799	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	\$	271,054,799	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,371,253,784	8500
B. Securities (at market)	\$	11,151,878,491	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,920,046,051	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)	\$	31,443,178,326	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	77,705,625	8560
Less: amount offset by customer owned securities	\$	(75,302,415)	8570
	\$	2,403,210	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	31,445,581,536	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,517,412,177	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)	\$	36,698,663	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,135,654,675	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)	\$	11,115,179,829	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(48,757,440)	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)	\$	31,756,187,904	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	310,606,368	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	\$	198,606,368	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	\$	6,397,741,167	7315
B. Securities (at market)	\$	1,987,191,880	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	1,874,237,200	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	89,300,493	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(55,200,052)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	10,293,270,688	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	21,649,276	7351
Less: amount offset by customer owned securities	\$	(20,768,820)	7352
	\$	880,456	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	10,294,151,144	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	10,294,151,144	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	\$	1,120,209,664	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	396,274,101	7520
	\$		1,516,483,765
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	468,914,795	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	17,996,756	7560
	\$		486,911,551
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	86,859,963	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	13,798,770	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$	(0)	7615
	\$		100,658,733
			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	\$	5,010,550,434	7700
B. Securities	\$	1,500,280,330	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,860,438,430	7720
D. Value of long option contracts	\$	89,300,493	7730
E. Value of short option contracts	\$	(55,200,052)	7735
	\$		8,405,369,635
			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			
	\$		10,509,423,684
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		215,272,540
			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			
	\$		75,272,540
			7785