

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	7,677,467,165	7010
B. Securities (at market)	\$	8,017,094,838	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	341,087,799	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,169,404,165	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,241,081,989)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,963,971,978	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	109,082,705	7045
Less: amount offset by customer owned securities	\$	(108,457,769)	7047
	\$	624,936	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,964,596,914	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	803,429,393	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)	\$	839,405,327	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,169,887,755	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)	\$	7,177,689,512	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	523,021,945	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,169,404,165	7132
B. Value of open short option contracts	\$	(1,241,081,989)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,498,194	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)	\$	16,444,254,302	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	479,657,388	7190
15. Management Target Amount for Excess funds in segregation	\$	348,600,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	131,057,388	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	5,209,795,532	8500
B. Securities (at market)	\$	14,156,424,954	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	9,933,411,774	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)	\$	29,299,632,260	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	195,519,811	8560
Less: amount offset by customer owned securities	\$	(192,023,157)	8570
	\$	3,496,654	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	29,303,128,914	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,929,643,701	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)	\$	951,716,698	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	12,107,655,188	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)	\$	13,204,708,256	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(260,038,547)	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)	\$	29,933,685,296	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	630,556,382	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	439,600,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	190,956,382	8770

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	\$ _____	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

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	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	1,350,000,034		7315
B. Securities (at market)	\$	2,082,449,762		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	877,732,843		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	37,912,460		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(26,646,284)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,321,448,815		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	63,666,385		7351
Less: amount offset by customer owned securities	\$	(61,977,441)		7352
	\$	1,688,944		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,323,137,759		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,323,137,759		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	\$	83,984,181	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	571,511,361	7520
	\$		655,495,542
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	952,964,023	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		952,964,023
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
			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	\$	1,022,546,240	7700
B. Securities	\$	1,129,485,739	7710
C. Unrealized gain (loss) on open futures contracts	\$	877,732,777	7720
D. Value of long option contracts	\$	37,912,460	7730
E. Value of short option contracts	\$((26,646,284)	7735
			3,041,030,932
			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			
	\$	4,649,490,497	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	326,352,738	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	169,400,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	156,952,738	7785