

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	19,472,997,965	7010	
B. Securities (at market)	8,927,940,434	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(2,831,591,632)	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	2,719,714,333	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(2,059,451,062)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	26,229,610,038	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,201,107,914	7045	
Less: amount offset by customer owned securities	(1,196,384,503)	7047	
6. Amount required to be segregated (add lines 4 and 5)	26,234,333,449	7060	

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	2,101,820,273	7070	
B. Securities representing investments of customers' funds (at market)	0	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	3,841,719,180	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	15,609,071,244	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)	4,925,911,948	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(685,479,715)	7130	
10. Exchange traded options			
A. Value of open long option contracts	2,719,714,333	7132	
B. Value of open short option contracts	(2,059,451,062)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	10,187,870	7140	
B. Securities representing investments of customers' funds (at market)	0	7160	
C. Securities held for particular customers or option customers in lieu of cash (at market)	0	7170	
12. Segregated funds on hand (describe: _____)	160,309,307	7150	
13. Total amount in segregation (add lines 7 through 12)	26,623,803,378	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	389,469,929	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	154,469,929	7198	

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	4,888,675,848	8500
B. Securities (at market)	\$	9,722,723,201	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	13,117,773,643	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)	\$	27,729,172,692	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	182,358,508	8560
Less: amount offset by customer owned securities	\$	(181,066,491)	8570
	\$	1,292,017	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	27,730,464,709	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,172,072,715	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)	\$	12,461,452	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,174,053,984	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)	\$	9,710,261,749	8650
9. Net settlement from (to) derivatives clearing organizations	\$	161,908,277	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)	\$	28,230,758,177	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	500,293,468	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	408,293,468	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 .....	\$	5,151,346,213	7315
B. Securities (at market) .....	\$	2,495,496,981	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	1,625,524,810	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	39,020,162	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(24,338,406)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	9,287,049,760	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	59,434,778	7351
Less: amount offset by customer owned securities .....	\$	(52,249,695)	7352
	\$	7,185,083	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	9,294,234,843	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	9,294,234,843	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	\$	294,466,759	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	205,954,009	7520
	\$		500,420,768
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,346,349,607	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	94,103,671	7560
	\$		1,440,453,278
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	30,008,919	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	4,804,931	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$(	0)	7615
	\$		34,813,850
			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	\$	4,846,777,112	7700
B. Securities	\$	1,055,043,702	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,620,719,879	7720
D. Value of long option contracts	\$	39,020,162	7730
E. Value of short option contracts	\$(	(24,338,406)	7735
	\$		7,537,222,449
			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			
	\$		9,512,910,345
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		218,675,502
			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			
	\$		78,675,502
			7785