

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	12,296,078,569	7010
B. Securities (at market)	..... \$	11,937,429,358	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	2,556,989,756	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	385,771,693	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	391,409,934)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	26,784,859,442	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	1,569,128,686	7045
Less: amount offset by customer owned securities	..... \$ (	1,568,574,090)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	26,785,414,038	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	3,006,033,715	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)	..... \$	2,884,964,980	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	12,363,253,360	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)	..... \$	9,052,464,378	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	31,029,603	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	385,771,693	7132
B. Value of open short option contracts	..... \$ (	391,409,934)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	28,222,552	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)	..... \$	27,360,330,347	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	574,916,309	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	..... \$	339,916,309	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	543,175,704	8500
B. Securities (at market)	\$	8,878,409,716	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	17,084,494,736	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)	\$	26,506,080,156	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	80,245,002	8560
Less: amount offset by customer owned securities	\$	( 78,973,767 )	8570
	\$	1,271,235	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	26,507,351,391	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,940,950,312	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)	\$	15,810,240	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,165,941,883	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)	\$	8,862,599,476	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(159,307,724)	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)	\$	26,825,994,187	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	318,642,796	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	\$	226,642,796	8770

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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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	232,639,956	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	262,883,945	7520
	\$		495,523,901
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	835,776,273	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	104,306,101	7560
	\$		940,082,374
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	49,505,229	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	5,482,917	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		54,988,146
			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	\$	5,525,795,651	7700
B. Securities	\$	1,809,911,823	7710
C. Unrealized gain (loss) on open futures contracts	\$	417,384,054	7720
D. Value of long option contracts	\$	10,655,028	7730
E. Value of short option contracts	\$(	(6,803,143)	7735
	\$		7,756,943,413
			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			
	\$		9,247,537,834
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		203,404,223
			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			
	\$		63,404,223
			7785