

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	20,003,038,685	7010
B. Securities (at market)	\$	42,414,498,398	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,407,498,035	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,762,165,212	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,333,284,801)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	65,253,915,529	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	255,650,881	7045
Less: amount offset by customer owned securities	\$	(209,337,577)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	65,300,228,833	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,081,626,054	7070
B. Securities representing investments of customers' funds (at market)	\$	9,783,706	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,320,156,488	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,195,060,299	7100
B. Securities representing investments of customers' funds (at market)	\$	9,202,334,430	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	23,109,969,555	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	309,436,184	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,762,165,212	7132
B. Value of open short option contracts	\$	(3,333,284,801)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	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: _____)	\$	17,959,540,647	7150
13. Total amount in segregation (add lines 7 through 12)	\$	67,616,787,774	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,316,558,941	7190
15. Management Target Amount for Excess funds in segregation	\$	1,501,905,263	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	814,653,678	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	17,192,423,227	8500	
B. Securities (at market)	8,205,688,454	8510	
2. Net unrealized profit (loss) in open cleared swaps	(4,211,343,541)	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)	21,186,768,140	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	113,322,839	8560	
Less: amount offset by customer owned securities	(113,249,755)	8570	
	73,084	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	21,186,841,224	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	1,786,272,415	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)	854,980,041	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	1,581,526,971	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)	10,560,153,491	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	7,350,708,412	8650	
9. Net settlement from (to) derivatives clearing organizations	(23,301,861)	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)	22,110,339,469	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	923,498,245	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	572,044,713	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	351,453,532	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	2,191,007,728	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	84,004,866	7520
	\$		2,275,012,594
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,324,969,836	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		3,324,969,836
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	0	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$	(0)	7615
	\$		0
			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	\$	35,507,229	7700
B. Securities	\$	1,997,139,160	7710
C. Unrealized gain (loss) on open futures contracts	\$	199,516,542	7720
D. Value of long option contracts	\$	260,595,254	7730
E. Value of short option contracts	\$	(95,849,825)	7735
	\$		2,396,908,360
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0	7750	
	\$		0
			7760
7. Segregated funds on hand (describe:)			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		7,996,890,790
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		518,618,119
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		299,130,907
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		219,487,212
			7785