

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	17,980,176,475	7010
B. Securities (at market)	\$	48,329,078,500	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,110,644,149	7030
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3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	4,171,935,160	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,607,878,362)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	69,983,955,922	7040
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5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	293,952,457	7045
Less: amount offset by customer owned securities	\$	(285,628,502)	7047
	\$	8,323,955	7050

6. Amount required to be segregated (add lines 4 and 5)	\$	69,992,279,877	7060
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FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	3,002,059,137	7070
B. Securities representing investments of customers' funds (at market)	\$	496,715,180	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,807,030,146	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	11,087,530,962	7100
B. Securities representing investments of customers' funds (at market)	\$	9,601,245,416	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	23,710,148,596	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	108,729,509	7130
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10. Exchange traded options

A. Value of open long option contracts	\$	4,171,935,160	7132
B. Value of open short option contracts	\$	(3,607,878,362)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$		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: _____)	\$	21,162,654,591	7150
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13. Total amount in segregation (add lines 7 through 12)	\$	72,540,170,335	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,547,890,458	7190
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15. Management Target Amount for Excess funds in segregation	\$	1,609,822,437	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	938,068,021	7198
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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	17,298,203,303	8500
B. Securities (at market)	\$	8,104,460,328	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,521,612,204)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	368,203,887	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(324,724,423)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,924,530,891	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	36,695,408	8560
Less: amount offset by customer owned securities	\$	(35,565,071)	8570
	\$	1,130,337	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,925,661,228	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,603,394,595	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)	\$	553,094,924	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	2,642,462,435	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,441,542,669	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,551,365,404	8650
9. Net settlement from (to) derivatives clearing organizations	\$	101,336,988	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	368,203,887	8670
B. Value of open cleared swaps short option contracts	\$	(324,724,423)	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)	\$	22,936,676,479	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,011,015,251	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	591,992,853	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	419,022,398	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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 1,908,677,551 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 240,372,604 7520 \$ 2,149,050,155 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 3,450,802,850 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): 7550 \$ 3,450,802,850 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 \$ 154,618,071 7700

B. Securities \$ 1,790,026,238 7710

C. Unrealized gain (loss) on open futures contracts \$ (12,632,396) 7720

D. Value of long option contracts \$ 265,244,036 7730

E. Value of short option contracts \$(90,473,762) 7735 \$ 2,106,782,187 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 \$ 7,706,635,192 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 528,373,000 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 287,130,488 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 241,242,512 7785