

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

NET CAPITAL REQUIRED

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin \$ 56,448,212,407 7415

ii. Enter 8% of line A.i \$ 4,515,856,993 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 5,748,129,097 7435

iv. Enter 8% of line A.iii \$ 459,850,328 7445

v. Amount of uncleared swap margin \$ 15,253,781,904 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 305,075,638 7447

vii. Enter the sum of Lines A.ii, A.iv and A.vi. \$ 5,280,782,959 7455

B. Minimum Dollar Amount Requirement \$ 1,000,000 7465

C. Other NFA Requirement \$ 7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C \$ 5,280,782,959 7490

Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760.

The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C \$ 5,808,861,254 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,938,141,278	7010
B. Securities (at market)	\$	25,466,547,946	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,922,173,455	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,309,235,701	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,796,629,886)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	39,839,468,494	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	714,690,377	7045
Less: amount offset by customer owned securities	\$	(664,685,493)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	39,889,473,378	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,391,175,398	7070
B. Securities representing investments of customers' funds (at market)	\$	10,000,916	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,733,344,564	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	226,501,117	7100
B. Securities representing investments of customers' funds (at market)	\$	12,110,695,638	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	19,812,971,585	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	186,693,623	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,309,235,701	7132
B. Value of open short option contracts	\$	(2,796,629,886)	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: _____)	\$	3,920,231,798	7150
13. Total amount in segregation (add lines 7 through 12)	\$	40,904,220,454	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,014,747,076	7190
15. Management Target Amount for Excess funds in segregation	\$	757,899,994	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	256,847,082	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	14,541,187,133	8500	
B. Securities (at market)	9,591,878,117	8510	
2. Net unrealized profit (loss) in open cleared swaps	(1,792,656,890)	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	329,717,729	8530	
B. Market value of open cleared swaps option contracts granted (sold)	(484,448,783)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	22,185,677,306	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	230,978,015	8560	
Less: amount offset by customer owned securities	(230,726,486)	8570	
	251,529	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	22,185,928,835	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	1,902,378,032	8600	
B. Securities representing investment of cleared swaps customers' funds (at market)	98,619	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	423,841,808	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	886,816,756	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)	11,013,096,642	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	9,168,036,309	8650	
9. Net settlement from (to) derivatives clearing organizations	(57,601,559)	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	329,717,729	8670	
B. Value of open cleared swaps short option contracts	(484,448,783)	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)	23,181,935,553	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	996,006,718	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	687,763,794	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	308,242,924	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	\$	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers		
A. Cash	\$	3,771,595,999 7315
B. Securities (at market)	\$	2,376,144,773 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	229,148,349 7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$	26,601,799 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(6,822,629) 7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	6,396,668,291 7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	35,425,181 7351
Less: amount offset by customer owned securities	\$(34,044,300) 7352
	\$	1,380,881 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	6,398,049,172 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	6,398,049,172 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	\$	1,896,718,399	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	74,549,722	7520
	\$		1,971,268,121
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,349,873,725	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		3,349,873,725
			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	\$	1,848,763,447	7700
B. Securities	\$	63,381,186	7710
C. Unrealized gain (loss) on open futures contracts	\$	229,148,348	7720
D. Value of long option contracts	\$	26,601,799	7730
E. Value of short option contracts	\$	(6,822,629)	7735
	\$		2,161,072,151
			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			
	\$		7,482,213,997
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		1,084,164,825
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		172,747,328
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		911,417,497
			7785