

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 14,776,630,941 7010
B. Securities (at market)	\$ 24,034,050,885 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 1,288,825,158 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 2,984,130,786 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (2,646,295,211) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 40,437,342,559 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 341,310,872 7045
Less: amount offset by customer owned securities	\$ (289,597,256) 7047 \$ 51,713,616 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 40,489,056,175 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 882,838,680 7070
B. Securities representing investments of customers' funds (at market)	\$ 9,816,399 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 781,259,443 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 5,083,382,702 7100
B. Securities representing investments of customers' funds (at market)	\$ 11,320,731,142 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 19,012,310,583 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (73,706,552) 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 2,984,130,786 7132
B. Value of open short option contracts	\$ (2,646,295,211) 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: _____)	\$ 4,240,480,862 7150
13. Total amount in segregation (add lines 7 through 12)	\$ 41,594,948,834 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 1,105,892,659 7190
15. Management Target Amount for Excess funds in segregation	\$ 769,292,067 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ 336,600,592 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	16,951,687,949	8500
B. Securities (at market)	\$	8,935,700,907	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,772,008,883)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	68,283,272	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(51,808,302)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,131,854,943	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	14,030,339	8560
Less: amount offset by customer owned securities	\$	(8,861,883)	8570
	\$	5,168,456	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,137,023,399	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,294,304,192	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	9,715,835	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	799,218,069	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	2,682,775,490	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	10,162,606,729	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,136,482,838	8650
9. Net settlement from (to) derivatives clearing organizations	\$	67,121,785	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	68,283,272	8670
B. Value of open cleared swaps short option contracts	\$	(51,808,302)	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)	\$	23,168,699,908	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,031,676,509	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	686,247,725	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	345,428,784	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

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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	\$	4,580,185,321		7315
B. Securities (at market)	\$	2,066,169,785		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	35,322,235		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	49,459,078		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(17,231,094)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	6,713,905,325		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	5,076,040		7351
Less: amount offset by customer owned securities	\$(4,051,305)		7352
	\$	1,024,735		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	6,714,930,060		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	6,714,930,060		7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	421,134,270	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	210,300,736	7520
	\$		631,435,006 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	4,409,028,688	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		4,409,028,688 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	\$	167,638,652	7700
B. Securities	\$	1,838,327,903	7710
C. Unrealized gain (loss) on open futures contracts	\$	35,322,236	7720
D. Value of long option contracts	\$	49,459,078	7730
E. Value of short option contracts	\$((17,231,094)	7735
	\$		2,073,516,775 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			
	\$		7,113,980,469 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		399,050,409 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		181,303,112 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		217,747,297 7785