

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	9,841,584,292	7010
B. Securities (at market)	\$	27,076,157,290	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,175,971,123	7030
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3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	3,977,135,062	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,063,975,754)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	41,006,872,013	7040
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5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	613,783,739	7045
Less: amount offset by customer owned securities	\$	(585,152,978)	7047
	\$	28,630,761	7050

6. Amount required to be segregated (add lines 4 and 5)	\$	41,035,502,774	7060
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FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	3,193,176,257	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)	\$	360,902,364	7090

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

A. Cash	\$	419,484,147	7100
B. Securities representing investments of customers' funds (at market)	\$	10,753,182,942	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	22,542,654,550	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(166,020,888)	7130
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10. Exchange traded options

A. Value of open long option contracts	\$	3,977,135,062	7132
B. Value of open short option contracts	\$	(3,063,975,754)	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: _____)	\$	4,044,606,917	7150
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13. Total amount in segregation (add lines 7 through 12)	\$	42,061,145,597	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,025,642,823	7190
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15. Management Target Amount for Excess funds in segregation	\$	779,674,553	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	245,968,270	7198
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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	18,667,035,642	8500
B. Securities (at market)	\$	8,651,689,592	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(5,273,334,237)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	1,924,967,035	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(1,961,421,044)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,008,936,988	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	110,691,391	8560
Less: amount offset by customer owned securities	\$	(110,602,767)	8570
	\$	88,624	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,009,025,612	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,035,273,580	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	4,979,482	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	607,967,063	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,090,103,386	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	11,133,489,907	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,043,722,528	8650
9. Net settlement from (to) derivatives clearing organizations	\$	129,772,083	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	1,924,967,035	8670
B. Value of open cleared swaps short option contracts	\$	(1,961,421,044)	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)	\$	23,008,854,020	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	999,828,408	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	682,279,794	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	317,548,614	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	\$	1,469,205,301	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	139,337,854	7520
	\$		1,608,543,155
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,471,325,415	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
	\$		3,471,325,415
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):			
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):			
A. Cash	\$	1,819,218,983	7700
B. Securities	\$	1,189,425,126	7710
C. Unrealized gain (loss) on open futures contracts	\$	(610,250,055)	7720
D. Value of long option contracts	\$	16,754,974	7730
E. Value of short option contracts	\$((13,914,679)	7735
	\$		2,401,234,349
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	7,481,102,919	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	365,732,855	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	192,114,992	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	173,617,863	7785