

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	27,801,491,847	7010
B. Securities (at market)	\$	41,963,539,370	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(2,831,142,394)	7030
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3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	8,380,877,888	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(8,326,469,883)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	66,988,296,828	7040
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5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	1,017,191,465	7045
Less: amount offset by customer owned securities	\$	(910,028,408)	7047
	\$	107,163,057	7050

6. Amount required to be segregated (add lines 4 and 5)	\$	67,095,459,885	7060
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FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	4,044,381,361	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)	\$	1,589,898,367	7090

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

A. Cash	\$	12,179,219,041	7100
B. Securities representing investments of customers' funds (at market)	\$	11,229,252,275	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	24,492,906,253	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(49,843,709)	7130
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10. Exchange traded options

A. Value of open long option contracts	\$	8,380,877,888	7132
B. Value of open short option contracts	\$	(8,326,469,883)	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: _____)	\$	15,880,734,750	7150
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13. Total amount in segregation (add lines 7 through 12)	\$	69,420,956,343	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,325,496,458	7190
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15. Management Target Amount for Excess funds in segregation	\$	1,543,195,577	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	782,300,881	7198
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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	19,482,332,840	8500
B. Securities (at market)	\$	9,395,331,969	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(5,169,922,196)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	9,727,692,939	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(9,723,262,964)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,712,172,588	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	135,956,463	8560
Less: amount offset by customer owned securities	\$	(135,697,041)	8570
	\$	259,422	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,712,432,010	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,885,880,548	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	366,791	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	909,203,129	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	970,051,908	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	13,273,615,348	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,486,128,840	8650
9. Net settlement from (to) derivatives clearing organizations	\$	38,355,477	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	9,727,692,939	8670
B. Value of open cleared swaps short option contracts	\$	(9,723,262,964)	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)	\$	25,568,032,016	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,855,600,006	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	640,235,664	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	1,215,364,342	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 \$ 1,732,399,671 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 135,352,651 7520 \$ 1,867,752,322 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 4,718,297,274 7540

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

Name(s): 7550 \$ 7560 \$ 4,718,297,274 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 \$ 698,278,954 7700

B. Securities \$ 2,776,142,396 7710

C. Unrealized gain (loss) on open futures contracts \$ (698,591,626) 7720

D. Value of long option contracts \$ 450,291,747 7730

E. Value of short option contracts \$((274,350,788)) 7735 \$ 2,951,770,683 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 \$ 9,537,820,279 7770

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

(Line Item 7770 minus Line Item 7360) \$ 774,151,713 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 446,947,097 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 327,204,616 7785