

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	13,623,242,358	7010
B. Securities (at market)	\$	3,607,383,036	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(3,598,073,654)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,386,000,198	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,599,095,316)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	14,419,456,622	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	17,589,357	7045
Less: amount offset by customer owned securities	\$	(12,631,341)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	4,958,016	7050
	\$	14,424,414,638	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	29,761,133	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	149,215,831	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,702,662,806	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	3,458,167,337	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(351,392,350)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,386,000,198	7132
B. Value of open short option contracts	\$	(2,599,095,316)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	24,340,640	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	15,799,660,279	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,375,245,641	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,188,245,641	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	7,179,478,567	8500
B. Securities (at market)	\$	3,429,613,514	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	2,341,690,260	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	12,950,782,341	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	53,110,740	8560
Less: amount offset by customer owned securities	\$	(52,372,772)	8570
	\$	737,968	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	12,951,520,309	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	182,080,808	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	160,229,414	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,091,060,680	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,269,384,100	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(186,300,030)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	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)	\$	13,516,454,972	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	564,934,663	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	26,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	538,934,663	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,204,360,344	7315
B. Securities (at market)	\$	736,997,062	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(12,827,606)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	435,795	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(753,268)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,928,212,327	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	32,992,913	7351
Less: amount offset by customer owned securities	\$	(29,805,755)	7352
	\$	3,187,158	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,931,399,485	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,931,399,485	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	932,314,620	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	932,314,620	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	879,721,602	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	879,721,602	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	\$	2,237,647,893	7700
B. Securities	\$	157,275,532	7710
C. Unrealized gain (loss) on open futures contracts	\$	(12,827,606)	7720
D. Value of long option contracts	\$	435,795	7730
E. Value of short option contracts	\$	(753,268)	7735
	\$	2,381,778,346	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,193,814,568	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	262,415,083	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	40,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	222,415,083	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	12,271,096,512	7010
B. Securities (at market)	\$	3,929,954,630	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,859,297,945)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,236,713,257	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,532,010,087)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,046,456,367	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	17,996,907	7045
Less: amount offset by customer owned securities	\$	(17,662,003)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,046,791,271	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	29,892,808	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	149,421,231	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,276,079,592	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	3,780,533,552	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	287,961,292	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,236,713,257	7132
B. Value of open short option contracts	\$	(2,532,010,087)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	19,399,107	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,247,990,752	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,201,199,481	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	2,014,199,481	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,163,459,254	8500
B. Securities (at market)	\$	3,902,878,398	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	5,248,787,087	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	13,315,124,739	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	152,190,891	8560
Less: amount offset by customer owned securities	\$	(151,675,444)	8570
	\$	515,447	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	13,315,640,186	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	214,387,796	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	193,039,188	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	9,917,362,300	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,709,839,212	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(93,013,723)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	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)	\$	13,941,614,773	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	625,974,587	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	26,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	599,974,587	8770

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,504,171,633	7315
B. Securities (at market)	\$	650,546,608	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	150,472,736	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	172,585	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(536,009)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,304,827,553	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	7,146,359	7351
Less: amount offset by customer owned securities	\$	(6,941,449)	7352
	\$	204,910	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,305,032,463	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,305,032,463	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	\$	706,779,594	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	706,779,594	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,390,529,187	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	1,390,529,187	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	\$	2,168,605,371	7700
B. Securities	\$	160,017,526	7710
C. Unrealized gain (loss) on open futures contracts	\$	150,472,736	7720
D. Value of long option contracts	\$	172,585	7730
E. Value of short option contracts	\$	(536,009)	7735
	\$	2,478,732,209	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,576,040,990	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	271,008,527	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	40,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	231,008,527	7785

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,428,681,351	7010
B. Securities (at market)	\$	3,837,630,355	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	86,650,633	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,817,596,310	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$(	2,359,100,890)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	14,811,457,759	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	45,042,437	7045
Less: amount offset by customer owned securities	\$(	42,156,896)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	14,814,343,300	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	20,205,951	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	133,033,533	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,730,925,753	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	3,704,596,968	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(576,414,448)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,817,596,310	7132
B. Value of open short option contracts	\$(	2,359,100,890)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	21,278,517	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,492,121,694	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,677,778,394	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,490,778,394	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	4,986,537,403 8500
B. Securities (at market)	.....	\$	4,243,916,353 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	4,692,015,702 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	0 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(0) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	13,922,469,458 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	319,221,064 8560
Less: amount offset by customer owned securities	.....	\$	(319,183,375) 8570
			37,689 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$	13,922,507,147 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	461,186,741 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	491,182,115 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	9,767,407,083 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	3,752,734,237 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	11,072,616 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	0 8670
B. Value of open cleared swaps short option contracts	.....	\$	(0) 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
			0 8715
12. Cleared swaps customer funds on hand (describe: _____)			
		\$	0 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
		\$	14,483,582,792 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$	561,075,645 8730
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	26,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
		\$	535,075,645 8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,258,024,797	7315
B. Securities (at market)	\$	667,517,735	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	117,540,839	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	0	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(250,129)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,042,833,242	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	46,488,652	7351
Less: amount offset by customer owned securities	\$	(45,172,893)	7352
	\$	1,315,759	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,044,149,001	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,044,149,001	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,013,928,856	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	0	7520
	\$	1,013,928,856	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	979,230,712	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$	0	7560
	\$	979,230,712	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	\$	2,026,918,745	7700
B. Securities	\$	158,287,129	7710
C. Unrealized gain (loss) on open futures contracts	\$	117,540,839	7720
D. Value of long option contracts	\$	0	7730
E. Value of short option contracts	\$	(250,129)	7735
	\$	2,302,496,584	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	\$	0	7750
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,295,656,152	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	251,507,151	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	40,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	211,507,151	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	6,952,425,104	7010
B. Securities (at market)	\$	5,180,784,099	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,123,354,513	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,405,436,167	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$(	2,171,913,697)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,490,086,186	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	77,898,552	7045
Less: amount offset by customer owned securities	\$(	77,807,951)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,490,176,787	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	25,908,833	7070
B. Securities representing investments of customers' funds (at market)	\$	888,888	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	219,093,804	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,367,312,253	7100
B. Securities representing investments of customers' funds (at market)	\$	999,999	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	4,961,690,401	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	257,318,999	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,405,436,167	7132
B. Value of open short option contracts	\$(	2,171,913,697)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	10,614,831	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,077,350,478	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,587,173,691	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,400,173,691	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,303,698,619	8500
B. Securities (at market)	\$	4,534,234,023	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	6,061,576,964	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	150,703,613	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(173,212,224)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	14,877,000,995	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	34,913,791	8560
Less: amount offset by customer owned securities	\$	(33,316,493)	8570
	\$	1,597,298	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	14,878,598,293	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	423,897,945	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	7,777,777	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	160,860,564	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,467,699,645	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,373,373,457	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(10,010,605)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	150,703,613	8670
B. Value of open cleared swaps short option contracts	\$	(173,212,224)	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)	\$	15,401,090,172	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	522,491,879	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	26,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	496,491,879	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,322,656,118	7315
B. Securities (at market)	\$	851,972,653	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(194,773,829)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	558,255	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(722,474)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,979,690,723	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	20,579,783	7351
Less: amount offset by customer owned securities	\$	(20,266,676)	7352
	\$	313,107	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,980,003,830	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,980,003,830	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,104,871,518	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,104,871,518	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	623,310,680	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	623,310,680	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	\$	2,470,078,265	7700
B. Securities	\$	228,662,037	7710
C. Unrealized gain (loss) on open futures contracts	\$	(194,773,829)	7720
D. Value of long option contracts	\$	558,255	7730
E. Value of short option contracts	\$	(722,474)	7735
	\$	2,503,802,254	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,231,984,452	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	251,980,622	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	170,980,622	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,290,528,862	7010
B. Securities (at market)	\$	5,106,514,056	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	5,214,307,579	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,446,021,085	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,041,189,262)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,016,182,320	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	32,420,245	7045
Less: amount offset by customer owned securities	\$	(31,980,621)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,016,621,944	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	43,615,134	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	122,575,959	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,830,860,243	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	4,983,938,283	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	172,856,863	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,446,021,085	7132
B. Value of open short option contracts	\$	(2,041,189,262)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	8,007,314	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	15,566,685,619	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	550,063,675	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	363,063,675	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	3,222,122,962 8500
B. Securities (at market)	.....	\$	4,153,029,015 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	7,021,531,134 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	120,818,153 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(169,102,985) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	14,348,398,279 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	26,034,573 8560
Less: amount offset by customer owned securities	.....	\$	(26,003,113) 8570
			31,460 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$	14,348,429,739 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	152,845,883 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	537,507,408 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	10,676,734,064 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	3,615,521,608 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(46,497,833) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	120,818,153 8670
B. Value of open cleared swaps short option contracts	.....	\$	(169,102,985) 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
			0 8715
12. Cleared swaps customer funds on hand (describe: _____)			
		\$	0 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
		\$	14,887,826,298 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$	539,396,559 8730
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	26,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
		\$	513,396,559 8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,372,644,518	7315
B. Securities (at market)	\$	693,766,785	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(171,307,838)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	845,350	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(861,440)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,895,087,375	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	58,570,120	7351
Less: amount offset by customer owned securities	\$	(58,036,829)	7352
	\$	533,291	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,895,620,666	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,895,620,666	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	932,495,243	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	932,495,243	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	466,545,780	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	466,545,780	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	\$	2,694,548,873	7700
B. Securities	\$	227,221,165	7710
C. Unrealized gain (loss) on open futures contracts	\$	(171,307,838)	7720
D. Value of long option contracts	\$	845,350	7730
E. Value of short option contracts	\$	(861,440)	7735
	\$	2,750,446,110	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,149,487,133	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	253,866,467	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	172,866,467	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,134,050,219	7010
B. Securities (at market)	\$	5,386,403,076	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,438,428,825)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,286,264,113	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,859,172,956)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	14,509,115,627	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	88,684,918	7045
Less: amount offset by customer owned securities	\$	(88,593,234)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	14,509,207,311	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	27,723,777	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	188,093,157	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,532,020,667	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,198,310,116	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	76,929,456	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,286,264,113	7132
B. Value of open short option contracts	\$	(1,859,172,956)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,144,305	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	15,462,312,635	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	953,105,324	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	766,105,324	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 5,165,219,014	8500
B. Securities (at market)	.....	\$ 4,909,211,856	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 5,398,985,466	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 155,602,005	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (173,027,639)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 15,455,990,702	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 43,972,264	8560
Less: amount offset by customer owned securities	.....	\$ (43,888,105)	8570
		\$ 84,159	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 15,456,074,861	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 101,596,085	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 784,650,598	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 11,028,036,593	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 4,124,561,258	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (40,851,698)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 155,602,005	8670
B. Value of open cleared swaps short option contracts	.....	\$ (173,027,639)	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)	.....	\$ 15,980,567,202	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 524,492,341	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 479,492,341	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,199,360,862	7315
B. Securities (at market)	\$	870,248,714	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(298,669,432)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	300,258	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(392,206)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,770,848,196	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	30,906,667	7351
Less: amount offset by customer owned securities	\$	(6,086,294)	7352
	\$	24,820,373	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,795,668,569	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,795,668,569	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	887,449,715	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	887,449,715	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	590,226,697	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	590,226,697	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	\$	2,560,980,839	7700
B. Securities	\$	280,022,150	7710
C. Unrealized gain (loss) on open futures contracts	\$	(298,669,432)	7720
D. Value of long option contracts	\$	300,258	7730
E. Value of short option contracts	\$	(392,206)	7735
	\$	2,542,241,609	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,019,918,021	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	224,249,452	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	143,249,452	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	5,783,757,073	7010
B. Securities (at market)	\$	5,078,067,642	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,759,013,845	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,179,953,643	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,789,950,517)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,010,841,686	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	33,071,425	7045
Less: amount offset by customer owned securities	\$	(33,041,081)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,010,872,030	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	30,697,058	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	138,571,019	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,897,374,281	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	4,939,496,804	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	113,647,758	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,179,953,643	7132
B. Value of open short option contracts	\$	(1,789,950,517)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	10,992,705	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	15,520,782,751	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	509,910,721	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	322,910,721	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,573,055,960	8500
B. Securities (at market)	\$	4,271,081,852	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	5,855,848,649	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	160,777,120	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(166,594,395)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	13,694,169,186	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	87,476,248	8560
Less: amount offset by customer owned securities	\$	(87,247,145)	8570
	\$	229,103	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	13,694,398,289	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	121,638,178	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	296,568,345	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	9,945,107,676	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,974,513,506	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(87,983,547)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	160,777,120	8670
B. Value of open cleared swaps short option contracts	\$	(166,594,395)	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)	\$	14,244,026,883	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	549,628,594	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	504,628,594	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,005,554,022	7315
B. Securities (at market)	\$	853,938,283	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(356,468,687)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	91,683	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(320,549)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,502,794,752	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	32,910,603	7351
Less: amount offset by customer owned securities	\$	(31,833,945)	7352
	\$	1,076,658	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,503,871,410	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,503,871,410	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,011,891,500	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,011,891,500	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	580,824,171	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	580,824,171	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	\$	2,251,682,956	7700
B. Securities	\$	273,114,258	7710
C. Unrealized gain (loss) on open futures contracts	\$	(356,468,686)	7720
D. Value of long option contracts	\$	91,683	7730
E. Value of short option contracts	\$	(320,549)	7735
	\$	2,168,099,662	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	3,760,815,333	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	256,943,923	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	175,943,923	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	4,446,541,041	7010
B. Securities (at market)	\$	5,294,520,978	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	5,479,989,318	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,566,388,004	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,951,745,606)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,835,693,735	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	31,362,008	7045
Less: amount offset by customer owned securities	\$	(31,284,050)	7047
	\$	77,958	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,835,771,693	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	32,507,070	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	120,805,339	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,100,395,286	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,173,715,810	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	158,015,127	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,566,388,004	7132
B. Value of open short option contracts	\$	(1,951,745,606)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,347,750	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,212,428,780	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	376,657,087	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	189,657,087	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	1,443,145,967 8500
B. Securities (at market)	.....	\$	4,369,769,963 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	6,959,877,688 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	162,159,569 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(202,889,228) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	12,732,063,959 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	48,640,938 8560
Less: amount offset by customer owned securities	.....	\$	(48,101,423) 8570
		\$	539,515 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
	.....	\$	12,732,603,474 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	119,128,126 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	327,447,287 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	8,844,338,732 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	4,042,322,675 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(18,619,505) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	162,159,569 8670
B. Value of open cleared swaps short option contracts	.....	\$	(202,889,228) 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
	.....	\$	0 8715
12. Cleared swaps customer funds on hand (describe: _____)			
	.....	\$	13,273,887,656 8720
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
	.....	\$	541,284,182 8730
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
	.....	\$	45,000,000 8760
15. Management target amount for excess funds in cleared swaps segregated accounts			
	.....	\$	496,284,182 8770
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,035,074,163	7315
B. Securities (at market)	\$	827,862,598	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(466,303,056)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	415,028	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(381,660)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,396,667,073	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	17,032,032	7351
Less: amount offset by customer owned securities	\$	(16,789,323)	7352
	\$	242,709	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,396,909,782	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,396,909,782	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	879,232,186	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	879,232,186	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	557,515,179	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	557,515,179	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	\$	2,405,222,346	7700
B. Securities	\$	270,347,554	7710
C. Unrealized gain (loss) on open futures contracts	\$	(466,303,056)	7720
D. Value of long option contracts	\$	415,028	7730
E. Value of short option contracts	\$	(381,660)	7735
	\$	2,209,300,212	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	3,646,047,577	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	249,137,795	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	168,137,795	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,219,341,177	7010
B. Securities (at market)	\$	5,825,888,135	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(719,491,641)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,211,028,738	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,718,201,569)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,818,564,840	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	41,381,670	7045
Less: amount offset by customer owned securities	\$	(41,049,391)	7047
	\$	332,279	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,818,897,119	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	30,192,971	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	204,069,353	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,347,803,787	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,621,818,951	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	462,862,731	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,211,028,738	7132
B. Value of open short option contracts	\$	(1,718,201,569)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,951,428	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,176,526,390	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	357,629,271	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	170,629,271	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 6,015,828,404	8500
B. Securities (at market)	.....	\$ 4,536,768,103	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 3,044,833,196	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 162,682,064	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (148,151,171)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 13,611,960,596	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 42,007,307	8560
Less: amount offset by customer owned securities	.....	\$ (40,159,036)	8570
		\$ 1,848,271	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 13,613,808,867	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 139,470,824	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 263,207,425	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 9,180,534,294	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 4,273,560,678	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 234,419,874	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 162,682,064	8670
B. Value of open cleared swaps short option contracts	.....	\$ (148,151,171)	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)	.....	\$ 14,105,723,988	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 491,915,121	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 446,915,121	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,233,593,022	7315
B. Securities (at market)	\$	880,673,884	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(108,105,613)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	19,955	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(37,891)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,006,143,357	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	4,654,766	7351
Less: amount offset by customer owned securities	\$	(4,453,438)	7352
	\$	201,328	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,006,344,685	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,006,344,685	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,152,013,087	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,152,013,087	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	566,551,588	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	566,551,588	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	\$	2,309,171,070	7700
B. Securities	\$	314,122,410	7710
C. Unrealized gain (loss) on open futures contracts	\$	(108,105,613)	7720
D. Value of long option contracts	\$	19,955	7730
E. Value of short option contracts	\$	(37,891)	7735
	\$	2,515,169,931	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,233,734,606	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	227,389,921	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	146,389,921	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	16,907,723,370	7010
B. Securities (at market)	\$	5,914,618,678	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(5,993,244,904)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,484,217,075	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,096,857,453)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,216,456,766	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	31,202,981	7045
Less: amount offset by customer owned securities	\$	(31,153,021)	7047
	\$	49,960	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	17,216,506,726	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	26,645,907	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	235,210,984	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,184,568,459	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,679,407,894	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	61,725,018	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,484,217,075	7132
B. Value of open short option contracts	\$	(2,096,857,453)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,029,179	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,591,947,063	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	375,440,337	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	188,440,337	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,995,672,656	8500
B. Securities (at market)	\$	4,619,670,299	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,593,833,500	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	187,536,969	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(152,972,899)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	15,243,740,525	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	14,948,077	8560
Less: amount offset by customer owned securities	\$	(13,954,700)	8570
	\$	993,377	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	15,244,733,902	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	132,667,185	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	226,065,707	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,996,327,229	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,393,615,938	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(59,359,772)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	187,536,969	8670
B. Value of open cleared swaps short option contracts	\$	(152,972,899)	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)	\$	15,723,880,357	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	479,146,455	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	434,146,455	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,109,387,535	7315
B. Securities (at market)	\$	1,116,366,769	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(191,169,818)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	527,421	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(28,439)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,035,083,468	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	734,979	7351
Less: amount offset by customer owned securities	\$	(287,042)	7352
	\$	447,937	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,035,531,405	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,035,531,405	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	812,619,856	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	812,619,856	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	820,403,862	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	820,403,862	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	\$	2,540,638,365	7700
B. Securities	\$	295,963,045	7710
C. Unrealized gain (loss) on open futures contracts	\$	(191,169,818)	7720
D. Value of long option contracts	\$	527,421	7730
E. Value of short option contracts	\$	(28,439)	7735
	\$	2,645,930,574	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,278,954,292	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	243,422,887	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	162,422,887	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,205,440,309	7010
B. Securities (at market)	\$	6,257,310,499	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(2,424,371,806)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,385,749,422	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,994,269,774)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,429,858,650	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	327,683,531	7045
Less: amount offset by customer owned securities	\$	(325,199,305)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,432,342,876	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	38,110,515	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	131,697,574	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,890,090,828	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	6,125,613,140	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	112,789,958	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,385,749,422	7132
B. Value of open short option contracts	\$	(1,994,269,774)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	20,402,893	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,710,184,556	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	2,277,841,680	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	2,090,841,680	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	9,524,428,317 8500
B. Securities (at market)	.....	\$	4,309,580,603 8510
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	744,464,520 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	179,872,815 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(131,648,595) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	14,626,697,660 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	117,716,777 8560
Less: amount offset by customer owned securities	.....	\$	(116,337,283) 8570
			1,379,494 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$	14,628,077,154 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	353,501,837 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	186,886,277 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	10,727,964,717 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	4,122,694,326 8650
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(115,289,397) 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	179,872,815 8670
B. Value of open cleared swaps short option contracts	.....	\$	(131,648,595) 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
			0 8715
12. Cleared swaps customer funds on hand (describe: _____)			
		\$	0 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
		\$	15,323,981,980 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$	695,904,826 8730
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	45,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
		\$	650,904,826 8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	2,484,144,995	7315
B. Securities (at market)	\$	1,177,529,273	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	193,863,378	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	423,304	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(18,712)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	3,855,942,238	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	24,074,569	7351
Less: amount offset by customer owned securities	\$	(23,163,185)	7352
	\$	911,384	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,856,853,622	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,856,853,622	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	628,723,573	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	628,723,573	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	881,917,969	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	881,917,969	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	\$	2,081,969,478	7700
B. Securities	\$	295,611,423	7710
C. Unrealized gain (loss) on open futures contracts	\$	193,863,378	7720
D. Value of long option contracts	\$	423,304	7730
E. Value of short option contracts	\$	(18,712)	7735
	\$	2,571,848,871	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,082,490,413	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	225,636,791	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	144,636,791	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,733,347,267	7010
B. Securities (at market)	\$	6,433,448,653	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	25,597,834	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,219,769,385	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,949,645,761)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,462,517,378	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	51,333,167	7045
Less: amount offset by customer owned securities	\$	(51,109,752)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	16,462,740,793	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	34,013,070	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	146,839,450	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,225,279,373	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	6,286,609,376	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	296,742,024	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,219,769,385	7132
B. Value of open short option contracts	\$	(1,949,645,761)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	24,594,695	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: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,284,201,612	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	821,460,819	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	634,460,819	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,085,094,743	8500
B. Securities (at market)	\$	4,580,350,762	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	638,404,312	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	207,053,694	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(202,425,694)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	14,308,477,817	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	12,133,528	8560
Less: amount offset by customer owned securities	\$	(10,629,644)	8570
	\$	1,503,884	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	14,309,981,701	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	121,444,040	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	290,016,715	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,110,854,238	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,290,334,047	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(58,817,802)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	207,053,694	8670
B. Value of open cleared swaps short option contracts	\$	(202,425,694)	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)	\$	14,758,459,238	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	448,477,537	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	403,477,537	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,097,376,067	7315
B. Securities (at market)	\$	1,105,507,149	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	477,011,654	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	343,193	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(1,215,772)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,679,022,291	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	16,171,051	7351
Less: amount offset by customer owned securities	\$	(15,689,679)	7352
	\$	481,372	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,679,503,663	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,679,503,663	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,214,635,371	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,214,635,371	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	816,792,713	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	816,792,713	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	\$	2,108,374,704	7700
B. Securities	\$	288,714,556	7710
C. Unrealized gain (loss) on open futures contracts	\$	477,011,654	7720
D. Value of long option contracts	\$	343,193	7730
E. Value of short option contracts	\$	(1,215,772)	7735
	\$	2,873,228,335	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,904,656,419	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	225,152,756	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	144,152,756	7785