

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,662,977,072	7010
B. Securities (at market)	\$	7,863,994,278	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(508,759,688)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	4,613,780,984	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(4,170,597,313)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,461,395,333	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	11,604,149	7045
Less: amount offset by customer owned securities	\$	(10,951,525)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	16,462,047,957	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	60,769,266	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)	\$	518,876,598	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,621,717,077	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)	\$	7,345,117,680	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	160,778,664	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	4,613,780,984	7132
B. Value of open short option contracts	\$	(4,170,597,313)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	14,743,925	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)	\$	17,165,186,881	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	703,138,924	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	343,138,924	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	.....	\$ 4,959,102,001	8500
B. Securities (at market)	.....	\$ 5,725,066,025	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 7,587,849,013	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 194,572,816	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (196,122,228)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 18,270,467,627	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 20,845,822	8560
Less: amount offset by customer owned securities	.....	\$ (20,007,193)	8570
		\$ 838,629	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 18,271,306,256	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 317,239,945	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)	.....	\$ 598,007,765	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 12,792,721,829	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)	.....	\$ 5,127,058,260	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 124,844,747	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 194,572,816	8670
B. Value of open cleared swaps short option contracts	.....	\$ (196,122,228)	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
12. Cleared swaps customer funds on hand (describe: _____)	.....	\$ 0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	.....	\$ 18,958,323,134	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 687,016,878	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 537,016,878	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	\$	3,627,008,832	7315
B. Securities (at market)	\$	1,127,795,225	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(75,340,530)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	2,269,203	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(283,738)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	4,681,448,992	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	13,353,030	7351
Less: amount offset by customer owned securities	\$	(13,157,110)	7352
	\$	195,920	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,681,644,912	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,681,644,912	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	\$	1,217,797,212	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,217,797,212	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	812,163,377	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	812,163,377	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	\$	2,693,458,094	7700
B. Securities	\$	315,631,848	7710
C. Unrealized gain (loss) on open futures contracts	\$	(75,340,530)	7720
D. Value of long option contracts	\$	2,269,203	7730
E. Value of short option contracts	\$	(283,738)	7735
	\$	2,935,734,877	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			
	\$	4,965,695,466	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	284,050,554	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	184,050,554	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	7,735,120,065	7010
B. Securities (at market)	\$	7,166,746,984	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	438,690,899	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,820,920,268	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,483,334,568)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,678,143,648	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	19,682,501	7045
Less: amount offset by customer owned securities	\$	(7,095,581)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	12,586,920	7050
	\$	15,690,730,568	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	43,888,479	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)	\$	380,233,801	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,940,811,565	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)	\$	6,786,513,182	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	50,778,127	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,820,920,268	7132
B. Value of open short option contracts	\$	(3,483,334,568)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	14,162,580	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)	\$	16,553,973,434	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	863,242,866	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	503,242,866	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	\$	2,805,695,699	8500
B. Securities (at market)	\$	5,899,940,425	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,058,430,151	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	148,828,497	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(149,379,679)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	18,763,515,093	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	17,316,347	8560
Less: amount offset by customer owned securities	\$	(16,776,747)	8570
	\$	539,600	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	18,764,054,693	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	340,154,831	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)	\$	418,453,968	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	13,098,953,213	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)	\$	5,481,486,457	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(41,592,388)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	148,828,497	8670
B. Value of open cleared swaps short option contracts	\$	(149,379,679)	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)	\$	19,296,904,899	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	532,850,206	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	382,850,206	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	\$	4,071,442,008	7315
B. Securities (at market)	\$	1,232,428,580	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	27,848,698	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	2,146,287	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(143,325)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,333,722,248	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	21,795,091	7351
Less: amount offset by customer owned securities	\$	(21,529,164)	7352
	\$	265,927	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,333,988,175	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,333,988,175	7360

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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,623,303,463	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,623,303,463	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	848,344,490	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	848,344,490	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	\$	2,798,377,024	7700
B. Securities	\$	384,084,093	7710
C. Unrealized gain (loss) on open futures contracts	\$	27,848,698	7720
D. Value of long option contracts	\$	2,146,287	7730
E. Value of short option contracts	\$	(143,325)	7735
	\$	3,212,312,777	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		0	7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,683,960,730	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	349,972,555	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	249,972,555	7785

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,386,839,458	7010
B. Securities (at market)	\$	7,085,507,877	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,554,241,753)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,511,933,408	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,066,146,781)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,363,892,209	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	100,487,755	7045
Less: amount offset by customer owned securities	\$	(79,651,023)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,384,728,941	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	55,041,119	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)	\$	478,488,232	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,860,479,816	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)	\$	6,607,019,645	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(367,543,787)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,511,933,408	7132
B. Value of open short option contracts	\$	(3,066,146,781)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	10,716,708	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)	\$	16,089,988,360	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	705,259,419	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	345,259,419	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	.....	\$ 4,635,461,828	8500
B. Securities (at market)	.....	\$ 6,057,423,322	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 8,964,016,812	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 182,402,371	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (188,675,595)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 19,650,628,738	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 99,121,463	8560
Less: amount offset by customer owned securities	.....	\$ (98,270,016)	8570
		\$ 851,447	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 19,651,480,185	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 217,068,451	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)	.....	\$ 494,532,008	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 14,143,932,550	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)	.....	\$ 5,562,891,314	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (239,116,209)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 182,402,371	8670
B. Value of open cleared swaps short option contracts	.....	\$ (188,675,595)	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
12. Cleared swaps customer funds on hand (describe: _____)	.....	\$ 0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	.....	\$ 20,173,034,890	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 521,554,705	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 371,554,705	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	\$	4,137,887,137	7315
B. Securities (at market)	\$	1,265,640,229	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(244,280,475)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	2,757,297	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(186,763)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,161,817,425	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	13,265,660	7351
Less: amount offset by customer owned securities	\$	(12,946,214)	7352
	\$	319,446	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,162,136,871	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,162,136,871	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	\$	1,129,125,041	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,129,125,041	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	959,949,815	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	959,949,815	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	\$	3,359,257,301	7700
B. Securities	\$	305,690,419	7710
C. Unrealized gain (loss) on open futures contracts	\$	(244,280,475)	7720
D. Value of long option contracts	\$	2,757,297	7730
E. Value of short option contracts	\$	(186,763)	7735
	\$	3,423,237,779	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			
	\$	5,512,312,635	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	350,175,764	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	250,175,764	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,930,148,800	7010
B. Securities (at market)	\$	7,309,982,191	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	617,442,080	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,986,021,039	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,587,991,792)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,255,602,318	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	61,021,773	7045
Less: amount offset by customer owned securities	\$	(59,697,668)	7047
	\$	1,324,105	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	17,256,926,423	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	28,504,539	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)	\$	284,165,793	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,820,587,368	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)	\$	7,025,816,398	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	385,046,926	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,986,021,039	7132
B. Value of open short option contracts	\$	(2,587,991,792)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,164,314	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)	\$	17,959,314,585	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	702,388,162	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	342,388,162	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	.....	\$ 3,840,426,185	8500
B. Securities (at market)	.....	\$ 6,162,274,361	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 10,286,450,685	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 144,414,797	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (156,978,525)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 20,276,587,503	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 39,349,559	8560
Less: amount offset by customer owned securities	.....	\$ (29,796,947)	8570
		\$ 9,552,612	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 20,286,140,115	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 313,856,965	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)	.....	\$ 581,113,244	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 14,329,510,173	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)	.....	\$ 5,581,161,117	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 17,760,152	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 144,414,797	8670
B. Value of open cleared swaps short option contracts	.....	\$ (156,978,525)	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)	.....	\$ 20,810,837,923	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 524,697,808	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 374,697,808	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	\$	3,840,446,914	7315
B. Securities (at market)	\$	1,350,333,524	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(97,705,128)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	1,758,696	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(61,234)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,094,772,772	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	34,839,034	7351
Less: amount offset by customer owned securities	\$	(34,680,345)	7352
	\$	158,689	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,094,931,461	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,094,931,461	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	\$	1,223,681,638	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,223,681,638	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	977,672,547	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	977,672,547	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	\$	2,965,007,355	7700
B. Securities	\$	372,660,980	7710
C. Unrealized gain (loss) on open futures contracts	\$	(97,705,128)	7720
D. Value of long option contracts	\$	1,758,696	7730
E. Value of short option contracts	\$	(61,234)	7735
	\$	3,241,660,669	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			
	\$	5,443,014,854	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	348,083,393	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	248,083,393	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,000,998,145	7010
B. Securities (at market)	\$	7,964,028,554	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	863,900,151	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,905,771,108	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,639,252,785)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	18,095,445,173	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	104,003,677	7045
Less: amount offset by customer owned securities	\$	(65,415,671)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	38,588,006	7050
	\$	18,134,033,179	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	59,738,558	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)	\$	297,477,227	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,575,531,247	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)	\$	7,666,551,329	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(80,724,580)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,905,771,108	7132
B. Value of open short option contracts	\$	(2,639,252,785)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	10,675,142	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)	\$	18,795,767,246	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	661,734,067	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	301,734,067	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	\$	3,899,326,826	8500
B. Securities (at market)	\$	6,647,706,734	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,318,151,878	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	179,828,300	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(144,700,280)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	20,900,313,458	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	18,198,015	8560
Less: amount offset by customer owned securities	\$	(13,775,088)	8570
	\$	4,422,927	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	20,904,736,385	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	274,796,113	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)	\$	440,461,178	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,302,220,430	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)	\$	6,207,245,555	8650
9. Net settlement from (to) derivatives clearing organizations	\$	143,072,315	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	179,828,300	8670
B. Value of open cleared swaps short option contracts	\$	(144,700,280)	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)	\$	21,402,923,611	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	498,187,226	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	348,187,226	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	\$	3,914,686,673	7315
B. Securities (at market)	\$	1,545,454,631	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	144,932,054	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	1,425,354	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(13,177)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,606,485,535	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	22,745,047	7351
Less: amount offset by customer owned securities	\$	(22,316,826)	7352
	\$	428,221	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,606,913,756	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,606,913,756	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	\$	1,233,926,110	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,233,926,110	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,178,137,518	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	1,178,137,518	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	\$	3,031,765,495	7700
B. Securities	\$	367,317,121	7710
C. Unrealized gain (loss) on open futures contracts	\$	144,932,054	7720
D. Value of long option contracts	\$	1,425,354	7730
E. Value of short option contracts	\$	(13,177)	7735
	\$	3,545,426,847	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			
	\$	5,957,490,475	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	350,576,719	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	250,576,719	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,248,089,583	7010
B. Securities (at market)	\$	8,137,819,122	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(509,955,028)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,681,732,189	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,437,312,947)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	18,120,372,919	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	49,168,999	7045
Less: amount offset by customer owned securities	\$	(29,111,868)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	18,140,430,050	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	56,555,401	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)	\$	359,620,044	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,461,551,744	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)	\$	7,778,199,077	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	34,850,854	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,681,732,189	7132
B. Value of open short option contracts	\$	(2,437,312,947)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	8,186,589	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)	\$	18,943,382,951	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	802,952,901	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	442,952,901	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	2,693,023,202	8500	
B. Securities (at market)	7,248,576,241	8510	
2. Net unrealized profit (loss) in open cleared swaps	11,608,531,919	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	96,356,896	8530	
B. Market value of open cleared swaps option contracts granted (sold)	(109,394,917)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	21,537,093,341	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	29,400,849	8560	
Less: amount offset by customer owned securities	(25,980,999)	8570	
	3,419,850	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	21,540,513,191	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	267,619,653	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)	508,420,719	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	14,662,420,353	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)	6,740,155,523	8650	
9. Net settlement from (to) derivatives clearing organizations	13,557,602	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	96,356,896	8670	
B. Value of open cleared swaps short option contracts	(109,394,917)	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)	22,179,135,829	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	638,622,638	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	150,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	488,622,638	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	\$	3,793,231,920	7315
B. Securities (at market)	\$	1,387,517,032	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	33,939,217	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	3,192,834	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(195,184)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,217,685,819	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	6,471,904	7351
Less: amount offset by customer owned securities	\$	(6,054,273)	7352
	\$	417,631	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,218,103,450	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,218,103,450	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	\$	1,200,411,261	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,200,411,261	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,018,127,595	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	1,018,127,595	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	\$	2,944,210,661	7700
B. Securities	\$	369,389,441	7710
C. Unrealized gain (loss) on open futures contracts	\$	33,939,217	7720
D. Value of long option contracts	\$	3,192,834	7730
E. Value of short option contracts	\$	(195,184)	7735
	\$	3,350,536,969	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			
	\$	5,569,075,825	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	350,972,375	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	250,972,375	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	10,524,804,718	7010
B. Securities (at market)	..... \$	8,910,184,473	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(822,727,624)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	2,658,213,602	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	2,452,743,018)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	18,817,732,151	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	74,905,121	7045
Less: amount offset by customer owned securities	..... \$ (	70,820,529)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	4,084,592	7050
		18,821,816,743	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	34,127,255	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)	..... \$	404,729,984	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	10,256,947,258	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)	..... \$	8,505,454,488	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	123,428,312	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	2,658,213,602	7132
B. Value of open short option contracts	..... \$ (	2,452,743,018)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	11,554,746	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)	..... \$	19,541,712,627	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	719,895,884	7190
15. Management Target Amount for Excess funds in segregation	..... \$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	359,895,884	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	.....	\$ 2,821,701,299	8500
B. Securities (at market)	.....	\$ 7,708,180,826	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 12,381,234,963	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 145,479,855	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (117,664,228)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 22,938,932,715	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 14,947,263	8560
Less: amount offset by customer owned securities	.....	\$ (11,076,174)	8570
		\$ 3,871,089	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 22,942,803,804	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 214,664,328	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)	.....	\$ 594,928,600	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 15,364,889,076	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)	.....	\$ 7,113,252,226	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 194,302,449	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 145,479,855	8670
B. Value of open cleared swaps short option contracts	.....	\$ (117,664,228)	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
12. Cleared swaps customer funds on hand (describe: _____)	.....	\$ 0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	.....	\$ 23,509,852,306	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 567,048,502	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 417,048,502	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	\$	4,276,377,075	7315
B. Securities (at market)	\$	1,380,137,933	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(292,997,701)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	8,290,906	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(901,940)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,370,906,273	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	18,795,787	7351
Less: amount offset by customer owned securities	\$	(18,535,300)	7352
	\$	260,487	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,371,166,760	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,371,166,760	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	\$	1,407,946,626	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,407,946,626	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	975,328,428	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	975,328,428	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	\$	3,203,187,819	7700
B. Securities	\$	404,809,515	7710
C. Unrealized gain (loss) on open futures contracts	\$	(292,997,701)	7720
D. Value of long option contracts	\$	8,290,906	7730
E. Value of short option contracts	\$	(901,940)	7735
	\$	3,322,388,599	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			
	\$	5,705,663,653	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	334,496,893	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	234,496,893	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	10,814,048,225	7010
B. Securities (at market)	\$	9,736,344,394	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(700,319,142)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,506,540,269	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,242,975,483)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	20,113,638,263	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	124,185,242	7045
Less: amount offset by customer owned securities	\$	(65,932,041)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	20,171,891,464	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	62,754,453	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)	\$	333,956,486	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,463,970,517	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)	\$	9,402,387,906	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	275,313,074	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,506,540,269	7132
B. Value of open short option contracts	\$	(2,242,975,483)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,903,190	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)	\$	20,814,850,412	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	642,958,948	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	282,958,948	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	\$	4,535,351,619	8500
B. Securities (at market)	\$	8,524,640,174	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,156,578,721	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	115,909,574	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(70,553,430)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,261,926,658	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	41,089,206	8560
Less: amount offset by customer owned securities	\$	(24,560,278)	8570
	\$	16,528,928	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,278,455,586	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	279,123,563	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)	\$	401,890,690	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,798,370,745	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)	\$	8,122,749,483	8650
9. Net settlement from (to) derivatives clearing organizations	\$	99,299,424	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	115,909,574	8670
B. Value of open cleared swaps short option contracts	\$	(70,553,430)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	23,746,790,049	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	468,334,463	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	318,334,463	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	\$	3,822,933,654	7315
B. Securities (at market)	\$	1,419,450,353	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	346,748,533	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	5,272,185	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(582,383)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,593,822,342	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	8,045,843	7351
Less: amount offset by customer owned securities	\$	(7,573,662)	7352
	\$	472,181	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,594,294,523	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,594,294,523	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	\$	1,438,645,027	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,438,645,027	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	940,736,752	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	940,736,752	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	\$	2,708,886,190	7700
B. Securities	\$	478,713,609	7710
C. Unrealized gain (loss) on open futures contracts	\$	346,748,533	7720
D. Value of long option contracts	\$	5,272,185	7730
E. Value of short option contracts	\$	(582,383)	7735
	\$	3,539,038,134	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			
	\$	5,918,419,913	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	324,125,390	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	224,125,390	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,693,321,198	7010
B. Securities (at market)	\$	7,524,580,689	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	1,358,185,366	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,857,001,596	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$(	1,810,289,240)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	20,622,799,609	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	53,174,517	7045
Less: amount offset by customer owned securities	\$(	51,767,155)	7047
	\$	1,407,362	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	20,624,206,971	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	54,699,247	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)	\$	425,295,918	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	13,375,664,766	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)	\$	7,099,284,771	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	261,254,450	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,857,001,596	7132
B. Value of open short option contracts	\$(	1,810,289,240)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	11,889,788	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)	\$	21,274,801,296	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	650,594,325	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	290,594,325	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	\$	4,866,344,825	8500
B. Securities (at market)	\$	8,465,039,153	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,482,582,680	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	118,814,240	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(77,469,769)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,855,311,129	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	36,582,745	8560
Less: amount offset by customer owned securities	\$	(33,546,244)	8570
	\$	3,036,501	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,858,347,630	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	418,040,399	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)	\$	504,924,815	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,160,010,703	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)	\$	7,960,114,336	8650
9. Net settlement from (to) derivatives clearing organizations	\$	297,079,760	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	118,814,240	8670
B. Value of open cleared swaps short option contracts	\$	(77,469,769)	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)	\$	24,381,514,484	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	523,166,854	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	373,166,854	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	\$	3,967,810,199	7315
B. Securities (at market)	\$	1,402,572,123	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	179,131,747	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	5,893,780	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(1,626,326)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,553,781,523	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	52,254,777	7351
Less: amount offset by customer owned securities	\$	(52,189,493)	7352
	\$	65,284	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,553,846,807	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,553,846,807	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	\$	1,181,235,175	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,181,235,175	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	920,402,136	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	920,402,136	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	\$	3,136,127,865	7700
B. Securities	\$	482,169,999	7710
C. Unrealized gain (loss) on open futures contracts	\$	179,131,747	7720
D. Value of long option contracts	\$	5,893,780	7730
E. Value of short option contracts	\$	(1,626,326)	7735
	\$	3,801,697,065	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			
	\$	5,903,334,376	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	349,487,569	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	249,487,569	7785

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,356,999,925	7010
B. Securities (at market)	\$	8,035,242,785	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	916,586,821	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,872,834,970	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,443,191,604)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	20,738,472,897	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	64,991,606	7045
Less: amount offset by customer owned securities	\$	(60,149,687)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	20,743,314,816	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	154,725,158	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)	\$	382,961,623	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	12,528,340,523	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)	\$	7,652,281,159	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	240,108,106	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,872,834,970	7132
B. Value of open short option contracts	\$	(3,443,191,604)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,678,930	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)	\$	21,400,738,865	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	657,424,049	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	297,424,049	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	\$	6,011,744,663	8500
B. Securities (at market)	\$	9,044,979,084	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	9,935,631,715	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	125,025,131	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(123,285,167)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	24,994,095,426	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	70,951,991	8560
Less: amount offset by customer owned securities	\$	(67,329,987)	8570
	\$	3,622,004	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	24,997,717,430	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	255,109,156	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)	\$	470,615,073	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	16,171,850,798	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)	\$	8,574,364,011	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(35,037,317)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	125,025,131	8670
B. Value of open cleared swaps short option contracts	\$	(123,285,167)	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)	\$	25,438,641,685	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	440,924,255	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	290,924,255	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	\$	4,408,185,602	7315
B. Securities (at market)	\$	1,523,439,990	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	411,165,569	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	6,157,917	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(999,970)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	6,347,949,108	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	9,106,813	7351
Less: amount offset by customer owned securities	\$	(8,421,186)	7352
	\$	685,627	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	6,348,634,735	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	6,348,634,735	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	\$	1,516,230,015	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,516,230,015	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,058,205,993	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	1,058,205,993	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	\$	3,243,887,157	7700
B. Securities	\$	465,234,006	7710
C. Unrealized gain (loss) on open futures contracts	\$	411,165,569	7720
D. Value of long option contracts	\$	6,157,917	7730
E. Value of short option contracts	\$	(999,970)	7735
	\$	4,125,444,679	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			
	\$	6,699,880,687	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	351,245,952	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	251,245,952	7785

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

NET CAPITAL REQUIRED

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin \$ 45,609,659,959 7415

ii. Enter 8% of line A.i \$ 3,648,772,797 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 1,573,277,689 7435

iv. Enter 8% of line A.iii \$ 125,862,215 7445

v. Amount of uncleared swap margin \$ 7446 7446

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

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 3,774,635,012 7455

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

C. Other NFA Requirement \$ 0 7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C \$ 3,774,635,012 7490

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

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

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C . . . \$ 4,152,098,513 7495

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	11,362,711,471	7010
B. Securities (at market)	\$	8,890,323,211	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,760,066,517)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	3,801,857,384	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(3,289,147,871)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	19,005,677,678	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	101,566,611	7045
Less: amount offset by customer owned securities	\$	(87,700,491)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	19,019,543,798	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	30,163,730	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)	\$	304,524,237	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,357,278,783	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)	\$	8,585,798,976	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(367,079,026)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	3,801,857,384	7132
B. Value of open short option contracts	\$	(3,289,147,871)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,903,801	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)	\$	20,441,300,014	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,421,756,216	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,061,756,216	7198

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	7240

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

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	\$	4,273,758,598	7315
B. Securities (at market)	\$	1,406,958,600	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	612,930,332	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	4,320,408	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(249,823)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	6,297,718,115	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	26,997,467	7351
Less: amount offset by customer owned securities	\$	(26,445,030)	7352
	\$	552,437	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	6,298,270,552	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	6,298,270,552	7360

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

NET CAPITAL REQUIRED

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin \$ 45,146,771,366 7415

ii. Enter 8% of line A.i \$ 3,611,741,709 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 1,950,483,966 7435

iv. Enter 8% of line A.iii \$ 156,038,717 7445

v. Amount of uncleared swap margin \$ 7446 7446

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

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 3,767,780,426 7455

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

C. Other NFA Requirement \$ 0 7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C \$ 3,767,780,426 7490

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

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

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C . . . \$ 4,144,558,469 7495

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,896,368,233	7010
B. Securities (at market)	\$	6,285,449,065	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	2,357,268,306	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	5,983,002,901	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(5,243,030,965)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	19,279,057,540	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	215,395,123	7045
Less: amount offset by customer owned securities	\$	(85,903,212)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	19,408,549,451	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	273,868,841	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)	\$	378,544,806	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	13,328,844,591	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)	\$	5,906,904,257	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(368,764,793)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	5,983,002,901	7132
B. Value of open short option contracts	\$	(5,243,030,965)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	29,283,985	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)	\$	20,288,653,623	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	880,104,172	7190
15. Management Target Amount for Excess funds in segregation	\$	360,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	520,104,172	7198

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash	\$	0	7210
B. Securities (at market value)	\$	0	7220
C. Total funds/property in segregated accounts	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$	0	7240

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

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	\$	3,854,373,323	7315
B. Securities (at market)	\$	1,388,393,309	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	188,500,450	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	8,599,381	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(562,818)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,439,303,645	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	31,248,322	7351
Less: amount offset by customer owned securities	\$	(29,711,916)	7352
	\$	1,536,406	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,440,840,051	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,440,840,051	7360