

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	2,458,549,112	7010
B. Securities (at market)	\$	1,168,336,346	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	330,130,176	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	166,467,165	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(161,324,149)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	3,962,158,650	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	9,931,529	7045
Less: amount offset by customer owned securities	\$	(8,286,984)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	3,963,803,195	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	525,853,174	7070
B. Securities representing investments of customers' funds (at market)	\$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	817,545,235	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,504,267,190	7100
B. Securities representing investments of customers' funds (at market)	\$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	350,791,111	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	7,031,975	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	166,467,165	7132
B. Value of open short option contracts	\$	(161,324,149)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	1,039,087	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	4,211,670,788	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	247,867,593	7190
15. Management Target Amount for Excess funds in segregation	\$	198,190,160	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	49,677,433	7198

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

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	5,626,975,260	8500	
B. Securities (at market)	1,823,705,433	8510	
2. Net unrealized profit (loss) in open cleared swaps	466,052,432	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		8530	
B. Market value of open cleared swaps option contracts granted (sold)	()	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	7,916,733,125	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	57,750,592	8560	
Less: amount offset by customer owned securities	(57,698,254)	8570	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	7,916,785,463	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	705,877,038	8600	
B. Securities representing investment of cleared swaps customers' funds (at market)		8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	265,044,221	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	6,413,403,236	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)		8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	1,558,661,212	8650	
9. Net settlement from (to) derivatives clearing organizations	(315,859,202)	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		8670	
B. Value of open cleared swaps short option contracts	()	8680	
11. Net equities with other FCMs			
A. Net liquidating equity		8690	
B. Securities representing investment of cleared swaps customers' funds (at market)		8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8710	
12. Cleared swaps customer funds on hand (describe: _____)		8715	
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	8,627,126,505	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	710,341,042	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	395,839,273	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	314,501,769	8770	

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

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

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	\$	143,876,271	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CITIBANK LONDON SYDNEY	\$	191,249,414	7520
			\$ 335,125,685 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	908,138,323	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7560
			\$ 908,138,323 7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
			\$ 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			7630
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(7675
			\$ 7680
5. Amounts held by members of foreign boards of trade			
Name(s): CS SECURITIES (EUROPE) LLC			7690
A. Cash	\$	4,060,487,730	7700
B. Securities	\$	168,947,050	7710
C. Unrealized gain (loss) on open futures contracts	\$	(1,327,025,083)	7720
D. Value of long option contracts	\$	31,972,383	7730
E. Value of short option contracts	\$((14,222,817)	7735
			\$ 2,920,159,263 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,163,423,271	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	648,441,075	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	175,749,110	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	472,691,965	7785