

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	2,120,221,520 7010
B. Securities (at market)	.....	\$	258,848,700 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	(121,538,746) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	117,721,194 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(303,829,100) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	2,071,423,568 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	96,961 7045
Less: amount offset by customer owned securities	.....	\$	( ) 7047
			96,961 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	2,071,520,529 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	63,833,283 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)	.....	\$	80,867,656 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	1,864,839,009 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	299,748,388 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	177,981,044 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(30,107,848) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	117,721,194 7132
B. Value of open short option contracts	.....	\$	(303,829,100) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	2,006,509 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
			7150
12. Segregated funds on hand (describe: _____)			
	.....	\$	7180
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	2,273,060,135 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	201,539,606 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	125,000,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	.....	\$	76,539,606 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	8500
B. Securities (at market)	\$	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	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)	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$	8560
Less: amount offset by customer owned securities	\$ (	8570
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	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)	\$	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	\$	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)	\$	8650
9. Net settlement from (to) derivatives clearing organizations	\$	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)	\$	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	8770

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



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	\$	200,415,655	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$		7520
		200,415,655	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	96,490,733	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
		96,490,733	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):			
	\$		7640
A. Cash	\$		7640
B. Securities	\$		7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):			
	\$		
A. Cash	\$	480,942,442	7700
B. Securities	\$	53,506,698	7710
C. Unrealized gain (loss) on open futures contracts	\$	(5,054,316)	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
		529,394,824	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		7760
7. Segregated funds on hand (describe: )			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	826,301,212	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	122,719,485	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	75,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	47,719,485	7785