

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 2,279,640,422 7010
B. Securities (at market)	\$ 195,158,571 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 92,987,402 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 100,015,506 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (185,929,512) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 2,481,872,389 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 963,463 7045
Less: amount offset by customer owned securities	\$ (903,695) 7047 \$ 59,768 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 2,481,932,157 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 67,171,449 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)	\$ 31,670,933 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 2,205,429,389 7100
B. Securities representing investments of customers' funds (at market)	\$ 359,958,207 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 163,487,638 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ (59,492,128) 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 100,008,006 7132
B. Value of open short option contracts	\$ (185,802,512) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 1,341,162 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)	\$ 2,683,772,144 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 201,839,987 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	\$ 76,839,987 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	\$	274,445,382	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):		7510	\$	7520
			\$	274,445,382
				7530

2. Securities

A. In safekeeping with banks located in the United States	\$	53,507,987	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):		7550	\$	7560
			\$	53,507,987
				7570

3. Equities with registered futures commission merchants

A. Cash	\$		7580	
B. Securities	\$		7590	
C. Unrealized gain (loss) on open futures contracts	\$		7600	
D. Value of long option contracts	\$		7610	
E. Value of short option contracts	\$(7615	\$
				7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s):		7630		
A. Cash	\$		7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation	\$		7660	
D. Value of long option contracts	\$		7670	
E. Value of short option contracts	\$(7675	\$
				7680

5. Amounts held by members of foreign boards of trade

Name(s):		7690		
A. Cash	\$	520,460,178	7700	
B. Securities	\$	40,889,316	7710	
C. Unrealized gain (loss) on open futures contracts	\$	(30,036,756)	7720	
D. Value of long option contracts	\$		7730	
E. Value of short option contracts	\$(7735	\$
				531,312,738
				7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):		7750		\$
				7760

7. Segregated funds on hand (describe:)	\$		7765	
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8. Total funds in separate 17 CFR 30.7 accounts	\$	859,266,107	7770	
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$	127,038,121	7380	
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10. Management target amount for excess funds in separate 17 CFR 30.7 accounts	\$	75,000,000	7780	
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11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess	\$	52,038,121	7785	
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