

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	2,088,941,677	7010
B. Securities (at market)	\$	901,117,851	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 563,075,279 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	169,399,140	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(318,744,548)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 3,403,789,399 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	32,027,959	7045
Less: amount offset by customer owned securities	\$	(5,693,261)	7047
	\$	26,334,698	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 3,430,124,097 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	142,876,239	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)	\$	57,252,380	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	2,655,916,580	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)	\$	843,865,471	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 32,669,242 7130

10. Exchange traded options

A. Value of open long option contracts	\$	169,399,140	7132
B. Value of open short option contracts	\$	(318,744,548)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	740,294	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) \$ 3,583,974,798 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 153,850,701 7190

15. Management Target Amount for Excess funds in segregation \$ 100,000,000 7194

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 53,850,701 7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance

A. Cash	\$	76,166,477	8500
B. Securities (at market)	\$	81,169,154	8510

2. Net unrealized profit (loss) in open cleared swaps \$ 250,666,079 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) \$ 408,001,710 8550

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$		8560
Less: amount offset by customer owned securities	\$	()	8570
	\$		8580

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 408,001,710 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks

A. Cash	\$	20,019,768	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	\$	339,944,767	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)	\$	81,169,154	8650

9. Net settlement from (to) derivatives clearing organizations \$ 15,388,701 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) \$ 456,522,390 8720

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) \$ 48,520,680 8730

15. Management target amount for excess funds in cleared swaps segregated accounts \$ 10,000,000 8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess \$ 38,520,680 8770

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\$ 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

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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	823,260,242	7315
B. Securities (at market)	\$	213,492,681	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(101,425,673)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$		7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	935,327,250	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	3,462,602	7351
Less: amount offset by customer owned securities	\$(3,462,350)	7352
	\$	252	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	935,327,502	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	935,327,502	7360

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 \$ 54,834,530 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 54,834,530 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 136,499,454 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): 7550 \$ 7560 \$ 136,499,454 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 \$ 861,674,096 7700

B. Securities \$ 76,993,227 7710

C. Unrealized gain (loss) on open futures contracts \$ (101,425,673) 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$(.....) 7735 \$ 837,241,650 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 \$ 1,028,575,634 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 93,248,132 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 50,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 43,248,132 7785