

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

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**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

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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

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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 ..... \$ 7305

1. Net ledger balance - Foreign futures and foreign option trading - All Customers

A. Cash .....	\$ <span style="border: 1px solid black; padding: 0 2px;">823,260,242</span>	<span style="border: 1px solid black; padding: 0 2px;">7315</span>
B. Securities (at market) .....	\$ <span style="border: 1px solid black; padding: 0 2px;">213,492,681</span>	<span style="border: 1px solid black; padding: 0 2px;">7317</span>

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 .....	\$ <span style="border: 1px solid black; padding: 0 2px;">7335</span>
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$ <span style="border: 1px solid black; padding: 0 2px;">7337</span>

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 .....	\$ <span style="border: 1px solid black; padding: 0 2px;">3,462,602</span>	<span style="border: 1px solid black; padding: 0 2px;">7351</span>	
Less: amount offset by customer owned securities .....	\$ <span style="border: 1px solid black; padding: 0 2px;">(3,462,350)</span>	<span style="border: 1px solid black; padding: 0 2px;">7352</span>	\$ <span style="border: 1px solid black; padding: 0 2px;">252</span> <span style="border: 1px solid black; padding: 0 2px;">7354</span>

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

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

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

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

## 5. Amounts held by members of foreign boards of trade

Name(s): 7690A. Cash ..... \$ 861,674,096 7700B. Securities ..... \$ 76,993,227 7710C. Unrealized gain (loss) on open futures contracts ..... \$ (101,425,673) 7720D. Value of long option contracts ..... \$ 7730E. Value of short option contracts ..... \$ 7735 \$ 837,241,650 7740

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

Name(s): 77507. Segregated funds on hand (describe: ..... ) ..... \$ 77608. 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 738010. Management target amount for excess funds in separate 17 CFR 30.7 accounts ..... \$ 50,000,000 778011. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess ..... \$ 43,248,132 7785