

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

**SEGREGATION REQUIREMENTS**

|   |       |    |  |
|---|-------|----|--|
| 1. Net ledger balance   |       |    |  |
| A. Cash   | ..... | \$ | 1,589,237,772 <span style="border: 1px solid black; padding: 0 2px;">7010</span> |
| B. Securities (at market)   | ..... | \$ | 481,206,765 <span style="border: 1px solid black; padding: 0 2px;">7020</span>   |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | ..... | \$ | 119,430,855 <span style="border: 1px solid black; padding: 0 2px;">7030</span>   |
| 3. Exchange traded options  |       |    |  |
| A. Add market value of open option contracts purchased on a contract market           | ..... | \$ | 191,852,296 <span style="border: 1px solid black; padding: 0 2px;">7032</span>   |
| B. Deduct market value of open option contracts granted (sold) on a contract market   | ..... | \$ | (248,484,065) <span style="border: 1px solid black; padding: 0 2px;">7033</span> |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3)                                  | ..... | \$ | 2,133,243,623 <span style="border: 1px solid black; padding: 0 2px;">7040</span> |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |       |    |  |
| - gross amount  | ..... | \$ | 179,406 <span style="border: 1px solid black; padding: 0 2px;">7045</span>       |
| Less: amount offset by customer owned securities                                      | ..... | \$ | (32,000) <span style="border: 1px solid black; padding: 0 2px;">7047</span>      |
| 6. Amount required to be segregated (add lines 4 and 5)                               | ..... | \$ | 2,133,391,029 <span style="border: 1px solid black; padding: 0 2px;">7060</span> |

**FUNDS IN SEGREGATED ACCOUNTS**

|   |       |    |  |
|---|-------|----|--|
| 7. Deposited in segregated funds bank accounts  |       |    |  |
| A. Cash   | ..... | \$ | 122,286,693 <span style="border: 1px solid black; padding: 0 2px;">7070</span>   |
| B. Securities representing investments of customers' funds (at market)                      | ..... | \$ | <span style="border: 1px solid black; padding: 0 2px;">7080</span>               |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | ..... | \$ | 32,734,389 <span style="border: 1px solid black; padding: 0 2px;">7090</span>    |
| 8. Margins on deposit with derivatives clearing organizations of contract markets           |       |    |  |
| A. Cash   | ..... | \$ | 1,604,570,403 <span style="border: 1px solid black; padding: 0 2px;">7100</span> |
| B. Securities representing investments of customers' funds (at market)                      | ..... | \$ | 149,888,438 <span style="border: 1px solid black; padding: 0 2px;">7110</span>   |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | ..... | \$ | 448,472,376 <span style="border: 1px solid black; padding: 0 2px;">7120</span>   |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          | ..... | \$ | 13,616,719 <span style="border: 1px solid black; padding: 0 2px;">7130</span>    |
| 10. Exchange traded options   |       |    |  |
| A. Value of open long option contracts  | ..... | \$ | 191,852,296 <span style="border: 1px solid black; padding: 0 2px;">7132</span>   |
| B. Value of open short option contracts   | ..... | \$ | (248,484,065) <span style="border: 1px solid black; padding: 0 2px;">7133</span> |
| 11. Net equities with other FCMs  |       |    |  |
| A. Net liquidating equity   | ..... | \$ | 1,129,549 <span style="border: 1px solid black; padding: 0 2px;">7140</span>     |
| B. Securities representing investments of customers' funds (at market)                      | ..... | \$ | <span style="border: 1px solid black; padding: 0 2px;">7160</span>               |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | ..... | \$ | <span style="border: 1px solid black; padding: 0 2px;">7170</span>               |
| 12. Segregated funds on hand (describe: _____)  | ..... | \$ | <span style="border: 1px solid black; padding: 0 2px;">7150</span>               |
| 13. Total amount in segregation (add lines 7 through 12)                                    | ..... | \$ | 2,316,066,798 <span style="border: 1px solid black; padding: 0 2px;">7180</span> |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 | ..... | \$ | 182,675,769 <span style="border: 1px solid black; padding: 0 2px;">7190</span>   |
| 15. Management Target Amount for Excess funds in segregation                                | ..... | \$ | 100,000,000 <span style="border: 1px solid black; padding: 0 2px;">7194</span>   |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   | ..... | \$ | 82,675,769 <span style="border: 1px solid black; padding: 0 2px;">7198</span>    |

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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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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 .....   | \$ | 499,483,151 | 7315 |
| B. Securities (at market) .....   | \$ | 129,969,372 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....  | \$ | 89,873,523  | 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.) .....   | \$ | 719,326,046 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with<br>debit balances - gross amount .....   | \$ | 1,125,978   | 7351 |
| Less: amount offset by customer owned securities .....  | \$ | (892,344)   | 7352 |
|   |    | 233,634     | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....  | \$ | 719,559,680 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....  | \$ | 719,559,680 | 7360 |

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  | \$ | 154,354,946 | 7500 |
| B. Other banks qualified under 17 CFR. 30.7  |    |             |      |
| Name(s):   |    |             |      |
|  | \$ |             | 7520 |
|  |    | 154,354,946 | 7530 |
| 2. Securities  |    |             |      |
| A. In safekeeping with banks located in the United States  | \$ | 82,651,689  | 7540 |
| B. In safekeeping with other banks designated by 17 CFR. 30.7  |    |             |      |
| Name(s):   |    |             |      |
|  | \$ |             | 7560 |
|  |    | 82,651,689  | 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  | \$ | 447,489,873 | 7700 |
| B. Securities  | \$ | 47,317,683  | 7710 |
| C. Unrealized gain (loss) on open futures contracts  | \$ | 89,873,523  | 7720 |
| D. Value of long option contracts  | \$ |             | 7730 |
| E. Value of short option contracts   | \$ | (           | 7735 |
|  |    | 584,681,079 | 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  |    |             |      |
|  | \$ | 821,687,714 | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount  |    |             |      |
| (Line Item 7770 minus Line Item 7360)  | \$ | 102,128,034 | 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 |    |             |      |
|  | \$ | 52,128,034  | 7785 |