

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance

A. Cash	\$	2,771,287,487	7010
B. Securities (at market)	\$	1,412,424,058	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	461,500,418	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	248,675,325	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(418,023,447)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	4,475,863,841	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	30,213,468	7045
Less: amount offset by customer owned securities	\$	(30,213,467)	7047
	\$	1	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	4,475,863,842	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts

A. Cash	\$	307,362,666	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)	\$	50,359,189	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,084,736,093	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)	\$	1,362,064,869	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(8,659,088)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	248,675,325	7132
B. Value of open short option contracts	\$	(418,023,447)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	686,803	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)	\$	4,627,202,410	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	151,338,568	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	\$	51,338,568	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	206,408,762	8500
B. Securities (at market)	\$	68,927,305	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	84,890,876	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)	\$	360,226,943	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	6,980,339	8560
Less: amount offset by customer owned securities	\$	( 6,980,339 )	8570
	\$	0	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	360,226,943	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	27,437,596	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	\$	372,019,495	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)	\$	68,927,305	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(54,511,987)	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)	\$	413,872,409	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	53,645,466	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	\$	43,645,466	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States ..... \$ 168,888,795 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): ..... 7510 \$ ..... 7520 \$ 168,888,795 7530

2. Securities

A. In safekeeping with banks located in the United States ..... \$ 208,509,365 7540

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

Name(s): ..... 7550 \$ ..... 7560 \$ 208,509,365 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 ..... \$ 907,426,519 7700

B. Securities ..... \$ 141,132,907 7710

C. Unrealized gain (loss) on open futures contracts ..... \$ (130,108,184) 7720

D. Value of long option contracts ..... \$ ..... 7730

E. Value of short option contracts ..... \$( ..... ) 7735 \$ 918,451,242 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 ..... \$ 1,295,849,402 7770

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

(Line Item 7770 minus Line Item 7360) ..... \$ 100,664,906 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 ..... \$ 50,664,906 7785