

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,952,466,962	7010
B. Securities (at market)	\$	358,539,147	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(106,657,711)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	90,094,729	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(158,042,706)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	2,136,400,421	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	883,440	7045
Less: amount offset by customer owned securities	\$	(725,129)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	2,136,558,732	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	122,252,068	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)	\$	45,152,571	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,712,257,632	7100
B. Securities representing investments of customers' funds (at market)	\$	149,345,573	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	313,386,576	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	13,197,168	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	90,083,604	7132
B. Value of open short option contracts	\$	(157,944,706)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,139,413	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)	\$	2,289,869,899	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	153,311,167	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	\$	53,311,167	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	\$	162,265,257	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	7520
	\$		162,265,257
2. Securities			
A. In safekeeping with banks located in the United States	\$	73,644,224	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	7560
	\$		73,644,224
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	\$	605,152,766	7700
B. Securities	\$	54,705,801	7710
C. Unrealized gain (loss) on open futures contracts	\$	146,965,168	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(7735
)		806,823,735
			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			
	\$	1,042,733,216	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	99,069,387	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			
	\$	49,069,387	7785