

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	<u>2,375,527,177</u> 7010
B. Securities (at market)	.....	\$	<u>644,240,377</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	<u>(300,328,546)</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	<u>75,736,395</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	<u>(86,116,060)</u> 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	<u>2,709,059,343</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	<u>57,742</u> 7045
Less: amount offset by customer owned securities	.....	\$	<u>(57,742)</u> 7047 <u>0</u> 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	<u>2,709,059,343</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	<u>218,485,875</u> 7070
B. Securities representing investments of customers' funds (at market)	.....	\$	<u> </u> 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>41,197,472</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	<u>1,934,279,309</u> 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	<u>49,584,969</u> 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>603,042,905</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	<u>20,399,739</u> 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	<u>76,028,635</u> 7132
B. Value of open short option contracts	.....	\$	<u>(86,319,925)</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	<u>1,788,741</u> 7140
B. Securities representing investments of customers' funds (at market)	.....	\$	<u> </u> 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u> </u> 7170
12. Segregated funds on hand (describe: _____)	.....	\$	<u> </u> 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	<u>2,858,487,720</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	<u>149,428,377</u> 7190
15. Management Target Amount for Excess funds in segregation			
	.....	\$	<u>100,000,000</u> 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	\$	<u>49,428,377</u> 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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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	\$	295,359,945		7315
B. Securities (at market)	\$	190,461,206		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	128,093,047		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.)	\$	613,914,198		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	2,746,821		7351
Less: amount offset by customer owned securities	\$	(851,893)		7352
	\$	1,894,928		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	615,809,126		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	615,809,126		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	\$	139,808,572	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	7520
	\$		139,808,572
2. Securities			
A. In safekeeping with banks located in the United States	\$	140,548,745	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	7560
	\$		140,548,745
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	\$	260,287,856	7700
B. Securities	\$	49,912,461	7710
C. Unrealized gain (loss) on open futures contracts	\$	128,093,047	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
	)		438,293,364
			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			
	\$	718,650,681	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	102,841,555	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			
	\$	52,841,555	7785