

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	2,774,919,289 7010
B. Securities (at market)	.....	\$	658,602,807 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	(417,924,240) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	47,458,302 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(134,771,345) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	2,928,284,813 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	127,610 7045
Less: amount offset by customer owned securities	.....	\$	(127,610) 7047
		\$	0 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	2,928,284,813 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	237,904,953 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)	.....	\$	46,889,167 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	2,437,743,785 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)	.....	\$	611,713,639 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(28,445,151) 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	47,458,302 7132
B. Value of open short option contracts	.....	\$	(134,771,345) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	1,177,055 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
		\$	7150
12. Segregated funds on hand (describe: _____)			
		\$	7180
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	3,219,670,405 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	291,385,592 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			
	.....	\$	191,385,592 7198

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

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	\$	4,080,100 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	\$	1,020,000 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)	\$	5,100,100 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	5,100,100 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	1,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	4,100,100 8770

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

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

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	365,345,001	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$		7520
		365,345,001	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	87,038,472	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
		87,038,472	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):			
	\$		7640
A. Cash	\$		7650
B. Securities	\$		7660
C. Amount due to (from) clearing organizations - daily variation	\$		7670
D. Value of long option contracts	\$		7675
E. Value of short option contracts	\$(		7680
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):			
	\$	1,229,071,532	7700
A. Cash	\$	94,762,365	7710
B. Securities	\$	(152,948,343)	7720
C. Unrealized gain (loss) on open futures contracts	\$		7730
D. Value of long option contracts	\$(		7735
E. Value of short option contracts		1,170,885,554	7740
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	1,623,269,027	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	280,827,873	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			
	\$	230,827,873	7785