

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	1,165,556,394 7010
B. Securities (at market)	.....	\$	489,578,113 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	415,193,994 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	143,658,598 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(130,257,300) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	2,083,729,799 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	3,232,763 7045
Less: amount offset by customer owned securities	.....	\$	(3,218,411) 7047
			14,352 7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$	2,083,744,151 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	29,115,788 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)	.....	\$	11,093,139 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	1,672,565,056 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)	.....	\$	478,484,974 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	30,240,628 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	143,658,598 7132
B. Value of open short option contracts	.....	\$	(130,257,300) 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	1,069,288 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)			
	.....	\$	2,235,970,171 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	152,226,020 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			
	.....	\$	52,226,020 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	\$	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

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

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	167,591,498	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	7520
	\$		167,591,498
2. Securities			
A. In safekeeping with banks located in the United States	\$	144,888,001	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	7560
	\$		144,888,001
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	\$	308,456,804	7700
B. Securities	\$	25,820,233	7710
C. Unrealized gain (loss) on open futures contracts	\$	69,625,741	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
	)		403,902,778
			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			
	\$	716,382,277	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	113,504,439	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			
	\$	63,504,439	7785