

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 1,964,800,150 7010
B. Securities (at market)	\$ 746,304,340 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 193,331,476 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 84,083,994 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (114,717,000) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 2,873,802,960 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 7,610,833 7045
Less: amount offset by customer owned securities	\$ (7,610,833) 7047 \$ 0 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 2,873,802,960 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 119,211,180 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)	\$ 54,382,914 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 2,036,506,440 7100
B. Securities representing investments of customers' funds (at market)	\$ 49,805,657 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$ 691,921,427 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 104,349,960 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 84,083,994 7132
B. Value of open short option contracts	\$ (114,632,875) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 1,403,013 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)	\$ 3,027,031,710 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 153,228,750 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	\$ 53,228,750 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

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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	\$				<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers					
A. Cash	\$	358,843,450			<u>7315</u>
B. Securities (at market)	\$	179,861,383			<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	147,729,546			<u>7325</u>
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of trade	\$				<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$				<u>7337</u>
4. Net equity (deficit)(add lines 1, 2, and 3.)	\$	686,434,379			<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	2,251,357			<u>7351</u>
Less: amount offset by customer owned securities	\$(2,249,102)			<u>7352</u>
	\$	2,255			<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	686,436,634			<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	686,436,634			<u>7360</u>

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 102,642,671 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 102,642,671 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 115,258,306 7540

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

Name(s): 7550 \$ 7560 \$ 115,258,306 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 \$ 353,582,795 7700

B. Securities \$ 64,603,076 7710

C. Unrealized gain (loss) on open futures contracts \$ 147,729,546 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$(7735) \$ 565,915,417 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 \$ 783,816,394 7770

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

(Line Item 7770 minus Line Item 7360) \$ 97,379,760 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 \$ 47,379,760 7785