

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	<u>928,493,745</u> 7010
B. Securities (at market)	.....	\$	<u>749,840,430</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
	.....	\$	<u>1,441,942,484</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	<u>47,996,544</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	<u>(88,873,713)</u> 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	<u>3,079,399,490</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	<u>25,672,969</u> 7045
Less: amount offset by customer owned securities	.....	\$	<u>(25,662,389)</u> 7047
			<u>10,580</u> 7050
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	<u>3,079,410,070</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	<u>95,485,931</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>64,999,768</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	<u>2,508,487,915</u> 7100
B. Securities representing investments of customers' funds (at market)	.....	\$	<u> </u> 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>684,840,662</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	<u>(78,761,437)</u> 7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	<u>47,996,544</u> 7132
B. Value of open short option contracts	.....	\$	<u>(88,873,713)</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	<u>1,565,039</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
			<u> </u> 7150
12. Segregated funds on hand (describe: _____)			
	.....	\$	<u> </u> 7150
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	<u>3,235,740,709</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	<u>156,330,639</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>56,330,639</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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	200,271,239	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$		7520
		200,271,239	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	82,313,264	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
		82,313,264	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	\$	486,183,400	7700
B. Securities	\$	99,430,486	7710
C. Unrealized gain (loss) on open futures contracts	\$	247,960,363	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
		833,574,249	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			
	\$	1,116,158,752	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	101,621,509	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			
	\$	51,621,509	7785