

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	2,914,649,873	7010
B. Securities (at market)	\$	870,938,834	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 127,314,433 7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	231,764,438	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(552,574,808)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 3,592,092,770 7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	2,497,796	7045
Less: amount offset by customer owned securities	\$	(2,497,796)	7047
	\$	0	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 3,592,092,770 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	98,643,538	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)	\$	54,435,653	7090

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$	3,020,220,743	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)	\$	816,503,181	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 72,184,539 7130

10. Exchange traded options

A. Value of open long option contracts	\$	231,764,438	7132
B. Value of open short option contracts	\$	(552,574,808)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	784,507	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) \$ 3,741,961,791 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 149,869,021 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 \$ 49,869,021 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	177,739,303	8500
B. Securities (at market)	\$	9,211,086	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	35,708,680	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)	\$	222,659,069	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	231,035	8560
Less: amount offset by customer owned securities	\$	(231,035)	8570
	\$	0	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	222,659,069	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	12,786,799	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	\$	250,605,283	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)	\$	9,211,086	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(1,972,659)	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)	\$	270,630,509	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	47,971,440	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	10,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	37,971,440	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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	757,101,081	7315
B. Securities (at market)	\$	281,512,708	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	70,281,781	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.)	\$	1,108,895,570	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	691,492	7351
Less: amount offset by customer owned securities	\$(	134,290)	7352
	\$	557,202	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,109,452,772	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,109,452,772	7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 36,315,741 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 36,315,741 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 219,732,464 7540

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

Name(s): 7550 \$ 7560 \$ 219,732,464 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 \$ 823,001,426 7700

B. Securities \$ 61,780,244 7710

C. Unrealized gain (loss) on open futures contracts \$ 70,281,781 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$(..... 7735 \$ 955,063,451 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 \$ 1,211,111,656 7770

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

(Line Item 7770 minus Line Item 7360) \$ 101,658,884 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 \$ 51,658,884 7785