

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 2,136,885,252	7010
B. Securities (at market)	.....	\$ 577,417,820	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$ 269,121,410	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$ 257,732,592	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$ (261,126,643)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$ 2,980,030,431	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 6,092,304	7045
Less: amount offset by customer owned securities	.....	\$ (6,092,304)	7047
		\$ 0	7050
6. Amount required to be segregated (add lines 4 and 5)	.....	\$ 2,980,030,431	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$ 197,812,381	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)	.....	\$ 54,433,827	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$ 2,428,499,589	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)	.....	\$ 522,983,992	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$ 17,684,432	7130
10. Exchange traded options			
A. Value of open long option contracts	.....	\$ 257,732,592	7132
B. Value of open short option contracts	.....	\$ (261,126,643)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$ 1,195,513	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)	.....	\$ 3,219,215,683	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$ 239,185,252	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	\$ 139,185,252	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	\$	4,086,475 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	\$	1,020,010 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)	\$	5,106,485 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	5,106,485 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	\$	4,106,485 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	\$	219,261,268	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$		7520
		219,261,268	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	110,170,711	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
		110,170,711	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	\$	415,559,876	7700
B. Securities	\$	84,907,951	7710
C. Unrealized gain (loss) on open futures contracts	\$	287,082,070	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
		787,549,897	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			
	\$	1,116,981,876	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	103,806,880	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			
	\$	53,806,880	7785