

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	2,619,608,344	7010
B. Securities (at market)	\$	993,341,500	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	372,352,318	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	225,468,724	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(418,241,527)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	3,792,529,359	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	91,433,136	7045
Less: amount offset by customer owned securities	\$	(8,184,675)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	3,875,777,820	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	593,996,009	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)	\$	82,600,131	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,403,278,692	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)	\$	910,741,369	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(750,669,833)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	225,468,724	7132
B. Value of open short option contracts	\$	(418,241,527)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	712,290	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)	\$	4,047,885,855	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	172,108,035	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	\$	72,108,035	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	25,711,717	8500	
B. Securities (at market)	81,793,649	8510	
2. Net unrealized profit (loss) in open cleared swaps	294,198,842	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)	401,704,208	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	22,897	8560	
Less: amount offset by customer owned securities	(152)	8570	
	22,745	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	401,726,953	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	32,202,452	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	342,566,199	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)	81,793,649	8650	
9. Net settlement from (to) derivatives clearing organizations	(5,340,255)	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)	451,222,045	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	49,495,092	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	39,495,092	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

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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	134,421,932	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$		7520
		134,421,932	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	201,452,236	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
		201,452,236	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	\$	744,361,560	7700
B. Securities	\$	140,579,973	7710
C. Unrealized gain (loss) on open futures contracts	\$	(91,035,123)	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(7735
		793,906,410	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			
	\$	1,129,780,578	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	96,008,107	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			
	\$	46,008,107	7785