

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

## SEGREGATION REQUIREMENTS

### 1. Net ledger balance

A. Cash	\$	3,214,679,791	7010
B. Securities (at market)	\$	726,569,592	7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ (443,765,969) 7030

### 3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	391,787,283	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(611,256,282)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 3,278,014,415 7040

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

- gross amount	\$	195,321	7045
Less: amount offset by customer owned securities	\$	(195,321)	7047
	\$	0	7050

6. Amount required to be segregated (add lines 4 and 5) \$ 3,278,014,415 7060

## FUNDS IN SEGREGATED ACCOUNTS

### 7. Deposited in segregated funds bank accounts

A. Cash	\$	173,120,273	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)	\$	69,417,928	7090

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

A. Cash	\$	2,811,265,854	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)	\$	657,151,664	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (64,049,169) 7130

### 10. Exchange traded options

A. Value of open long option contracts	\$	391,787,283	7132
B. Value of open short option contracts	\$	(611,256,282)	7133

### 11. Net equities with other FCMs

A. Net liquidating equity	\$	598,580	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) \$ 3,428,036,131 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 150,021,716 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 \$ 50,021,716 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

## 1. Net ledger balance

A. Cash	\$	1,277	8500
B. Securities (at market)	\$	65,570	8510

2. Net unrealized profit (loss) in open cleared swaps	\$	(1,228)	8520
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## 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)	\$	65,619	8550
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## 5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	372	8560
Less: amount offset by customer owned securities	\$	( 372 )	8570
	\$	0	8580

6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	65,619	8590
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FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

## 7. Deposited in cleared swaps customer segregated accounts at banks

A. Cash	\$	4,583,604	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)	\$	50,439	8620

## 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts

A. Cash	\$	21,020,010	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)	\$	15,130	8650

9. Net settlement from (to) derivatives clearing organizations	\$	247	8660
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## 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
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13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	25,669,430	8720
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	25,603,811	8730
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15. Management target amount for excess funds in cleared swaps segregated accounts	\$	10,000,000	8760
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	15,603,811	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 .....	\$	991,831,577	7315
B. Securities (at market) .....	\$	200,630,114	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(77,832,274)	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.) .....	\$	1,114,629,417	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	3,389,334	7351
Less: amount offset by customer owned securities .....	\$(	3,110,883)	7352
	\$	278,451	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	1,114,907,868	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	1,114,907,868	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 ..... \$ 220,311,468 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): ..... 7510 \$ ..... 7520 \$ 220,311,468 7530

2. Securities

A. In safekeeping with banks located in the United States ..... \$ 95,227,593 7540

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

Name(s): ..... 7550 \$ ..... 7560 \$ 95,227,593 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 ..... \$ 874,696,232 7700

B. Securities ..... \$ 105,402,521 7710

C. Unrealized gain (loss) on open futures contracts ..... \$ (77,832,274) 7720

D. Value of long option contracts ..... \$ ..... 7730

E. Value of short option contracts ..... \$( ..... ) 7735 \$ 902,266,479 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 ..... \$ 1,217,805,540 7770

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

(Line Item 7770 minus Line Item 7360) ..... \$ 102,897,672 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 ..... \$ 52,897,672 7785