

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 2,062,737,806 7010
B. Securities (at market)	\$ 1,424,842,877 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 660,944,707 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 288,046,379 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$( 346,212,002) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 4,090,359,767 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 14,682,678 7045
Less: amount offset by customer owned securities	\$( 14,485,416) 7047
	\$ 197,262 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,090,557,029 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 354,258,602 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)	\$ 51,281,705 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 2,416,812,825 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)	\$ 1,373,561,173 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 101,680,804 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 288,046,379 7132
B. Value of open short option contracts	\$( 346,212,002) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 669,116 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)	\$ 4,240,098,602 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 149,541,573 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	\$ 49,541,573 7198

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ (15,011,700) 8500
B. Securities (at market)	\$ 72,206,511 8510
2. Net unrealized profit (loss) in open cleared swaps	\$ 327,574,536 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)	\$ 384,769,347 8550
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 1,011,347 8560
Less: amount offset by customer owned securities	\$ ( 1,011,347 ) 8570
	\$ 0 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$ 384,769,347 8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	\$ 19,748,558 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	\$ 366,019,423 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)	\$ 72,206,511 8650
9. Net settlement from (to) derivatives clearing organizations	\$ (17,172,042) 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)	\$ 440,802,450 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$ 56,033,103 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	\$ 46,033,103 8770

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

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



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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States .....	\$	192,453,045	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): .....	\$		7520
	\$	192,453,045	7530
2. Securities			
A. In safekeeping with banks located in the United States .....	\$	213,524,370	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): .....	\$		7560
	\$	213,524,370	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 .....	\$	692,795,209	7700
B. Securities .....	\$	130,552,598	7710
C. Unrealized gain (loss) on open futures contracts .....	\$	(53,541,427)	7720
D. Value of long option contracts .....	\$		7730
E. Value of short option contracts .....	\$	(	7735
		769,806,380	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 .....			
	\$	1,175,783,795	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360) .....	\$	101,947,290	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 .....			
	\$	51,947,290	7785