

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 1,825,696,700 7010
B. Securities (at market)	\$ 1,306,230,612 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 887,330,806 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 296,142,858 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (419,185,184) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 3,896,215,792 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 8,123,652 7045
Less: amount offset by customer owned securities	\$ (8,123,652) 7047
	\$ 0 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,896,215,792 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 317,335,501 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)	\$ 84,370,100 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 2,500,342,547 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)	\$ 1,221,860,512 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 38,249,780 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 296,142,858 7132
B. Value of open short option contracts	\$ (419,185,184) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 688,316 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)	\$ 4,039,804,430 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 143,588,638 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	\$ 43,588,638 7198

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	(47,389,655) 8500
B. Securities (at market)	.....	\$	69,278,097 8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$	426,124,382 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)	.....	\$	448,012,824 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	191,877 8560
Less: amount offset by customer owned securities	.....	\$	( 191,877 ) 8570
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$	448,012,824 8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	37,870,626 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	.....	\$	402,034,284 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)	.....	\$	69,278,097 8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$	(11,991,355) 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)	.....	\$	497,191,652 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$	49,178,828 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	.....	\$	39,178,828 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 .....	\$	123,710,074	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): .....	\$		7510
	\$	123,710,074	7520
2. Securities			
A. In safekeeping with banks located in the United States .....	\$	243,731,582	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): .....	\$		7550
	\$	243,731,582	7560
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 .....	\$	934,860,141	7700
B. Securities .....	\$	170,160,855	7710
C. Unrealized gain (loss) on open futures contracts .....	\$	24,317,701	7720
D. Value of long option contracts .....	\$		7730
E. Value of short option contracts .....	\$	(	7735
		1,129,338,697	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 .....			
	\$	1,496,780,353	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360) .....	\$	107,529,961	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 .....			
	\$	57,529,961	7785