

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	..... \$	1,793,836,594	7010
B. Securities (at market)	..... \$	393,538,697	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	143,784,117	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	80,585,834	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	185,899,628)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	2,225,845,614	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	4,224,296	7045
Less: amount offset by customer owned securities	..... \$ (	4,095,989)	7047
		128,307	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	2,225,973,921	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	170,049,990	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)	..... \$	9,538,530	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	1,729,340,893	7100
B. Securities representing investments of customers' funds (at market)	..... \$	149,224,875	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	384,000,167	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	39,054,360	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	80,585,834	7132
B. Value of open short option contracts	..... \$ (	185,899,628)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	1,130,245	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)	..... \$	2,377,025,266	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	151,051,345	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 \$	51,051,345	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	\$	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	\$	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)	\$	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	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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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	\$		<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	538,578,149	<u>7315</u>
B. Securities (at market)	\$	133,523,011	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	126,788,862	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$		<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$		<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	798,890,022	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	1,387,110	<u>7351</u>
Less: amount offset by customer owned securities	\$	(973,758)	<u>7352</u>
	\$	413,352	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	799,303,374	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	799,303,374	<u>7360</u>

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	\$	137,209,901	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	7520
	\$		\$ 137,209,901 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	85,203,220	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	7560
	\$		\$ 85,203,220 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	\$	499,624,350	7700
B. Securities	\$	48,319,792	7710
C. Unrealized gain (loss) on open futures contracts	\$	126,788,862	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735) \$ 674,733,004 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	7760
	\$		7765
7. Segregated funds on hand (describe:)			
	\$		7770
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	897,146,125	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	97,842,751	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			
	\$	47,842,751	7785