

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

SEGREGATION REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 2,771,972,116 7010
B. Securities (at market)	\$ 1,335,788,305 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ 181,079,545 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 650,249,249 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (641,947,983) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 4,297,141,232 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 1,544,194 7045
Less: amount offset by customer owned securities	\$ (1,544,194) 7047
	\$ 0 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,297,141,232 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 490,169,589 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)	\$ 64,283,870 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 2,600,647,927 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)	\$ 1,271,504,435 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 13,055,500 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 650,249,249 7132
B. Value of open short option contracts	\$ (641,947,983) 7133
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 621,931 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)	\$ 4,448,584,518 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 151,443,286 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	\$ 51,443,286 7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	(222,341,437) 8500
B. Securities (at market)	.....	\$	86,610,569 8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$	824,073,961 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)	.....	\$	688,343,093 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	953,677 8560
Less: amount offset by customer owned securities	.....	\$	( 953,677) 8570
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$	688,343,093 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	56,442,280 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	.....	\$	648,097,408 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)	.....	\$	86,610,569 8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$	(3,698,310) 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)	.....	\$	787,451,947 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$	99,108,854 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	\$	89,108,854 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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	131,585,221	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$		7510
	\$	131,585,221	7520
2. Securities			
A. In safekeeping with banks located in the United States	\$	226,452,822	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7550
	\$	226,452,822	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	\$	879,298,862	7700
B. Securities	\$	200,320,141	7710
C. Unrealized gain (loss) on open futures contracts	\$	(85,570,808)	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts .....	\$	(	7735
		994,048,195	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			
	\$	1,352,086,238	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	133,768,521	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			
	\$	83,768,521	7785