

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$	2,334,115,287	7010
B. Securities (at market)	\$	515,827,565	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(420,974,336)	7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$	40,348,230	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(134,472,656)	7033

4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	2,334,844,090	7040
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5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$	390,411	7045
Less: amount offset by customer owned securities	\$	(386,319)	7047
	\$	4,092	7050

6. Amount required to be segregated (add lines 4 and 5)	\$	2,334,848,182	7060
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FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$	37,633,319	7070
B. Securities representing investments of customers' funds (at market)	\$	258,696	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,499,538	7090

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

A. Cash	\$	1,959,624,560	7100
B. Securities representing investments of customers' funds (at market)	\$	49,490,554	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	510,328,027	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	14,784,289	7130
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10. Exchange traded options

A. Value of open long option contracts	\$	40,348,230	7132
B. Value of open short option contracts	\$	(134,472,656)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$	1,048,210	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
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13. Total amount in segregation (add lines 7 through 12)	\$	2,484,542,767	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	149,694,585	7190
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15. Management Target Amount for Excess funds in segregation	\$	100,000,000	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	49,694,585	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

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 198,824,938 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): 7510 \$ 7520 \$ 198,824,938 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 110,929,943 7540

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

Name(s): 7550 \$ 7560 \$ 110,929,943 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 \$ 441,828,974 7700

B. Securities \$ 44,787,308 7710

C. Unrealized gain (loss) on open futures contracts \$ (30,658,090) 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$(7735) \$ 455,958,192 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 \$ 765,713,073 7770

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

(Line Item 7770 minus Line Item 7360) \$ 101,599,439 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 \$ 51,599,439 7785