

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,207,659,652	7010
B. Securities (at market)	\$	3,119,213,526	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	432,575,700	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	189,470,331	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(178,723,375)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	6,770,195,834	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	3,758,187	7045
Less: amount offset by customer owned securities	\$	(3,751,140)	7047
	\$	7,047	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	6,770,202,881	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	363,239,440	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,419,201,702	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,530,029,501	7100
B. Securities representing investments of customers' funds (at market)	\$	182,597,244	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	1,700,011,824	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	4,079,940	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	189,470,331	7132
B. Value of open short option contracts	\$	(178,723,375)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	7,209,906,607	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	439,703,726	7190
15. Management Target Amount for Excess funds in segregation	\$	150,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	289,703,726	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,654,929,076 8500
B. Securities (at market)	.....	\$	388,913,227 8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$	(99,646,495) 8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	0 8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(0) 8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$	1,944,195,808 8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	64,318 8560
Less: amount offset by customer owned securities	.....	\$	(21,823) 8570
			42,495 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$	1,944,238,303 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	262,133,339 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	203,348,909 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	1,477,068,886 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	185,564,317 8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$	95,955,991 8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	0 8670
B. Value of open cleared swaps short option contracts	.....	\$	(0) 8680
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 8690
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	0 8710
12. Cleared swaps customer funds on hand (describe: _____)	.....	\$	0 8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	.....	\$	2,224,071,442 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$	279,833,139 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$	125,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	154,833,139 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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,168,930,842	7315
B. Securities (at market)	\$	487,750,006	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	363,531,569	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	4,940,222	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	0	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	2,025,152,639	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	409,700	7351
Less: amount offset by customer owned securities	\$	(360,246)	7352
	\$	49,454	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,025,202,093	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,025,202,093	7360

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	\$	241,394,959	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	241,394,959	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	422,448,114	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	422,448,114	7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities	\$	0	7590
C. Unrealized gain (loss) on open futures contracts	\$	0	7600
D. Value of long option contracts	\$	0	7610
E. Value of short option contracts	\$	(0)	7615
	\$	0	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):	ICE CLEAR EUROPE		7630
A. Cash	\$	0	7640
B. Securities	\$	0	7650
C. Amount due to (from) clearing organizations - daily variation	\$	0	7660
D. Value of long option contracts	\$	0	7670
E. Value of short option contracts	\$	(0)	7675
	\$	0	7680
5. Amounts held by members of foreign boards of trade			
Name(s):	UBS London, Australia, BMO		7690
A. Cash	\$	1,057,471,516	7700
B. Securities	\$	133,400,798	7710
C. Unrealized gain (loss) on open futures contracts	\$	363,531,569	7720
D. Value of long option contracts	\$	4,940,222	7730
E. Value of short option contracts	\$	(0)	7735
	\$	1,559,344,105	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe:)			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	2,223,187,178	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	197,985,085	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	75,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	122,985,085	7785