

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

SEGREGATION REQUIREMENTS

| | | | |
|---|----|---------------|------|
| 1. Net ledger balance | | | |
| A. Cash | \$ | 1,822,910,729 | 7010 |
| B. Securities (at market) | \$ | 642,776,920 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | \$ | 48,812,237 | 7030 |
| 3. Exchange traded options | | | |
| A. Add market value of open option contracts purchased on a contract market | \$ | 72,575,204 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | \$ | (73,157,564) | 7033 |
| 4. Net equity (deficit) (total of Lines 1, 2, and 3) | \$ | 2,513,917,526 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ | 6,849,402 | 7045 |
| Less: amount offset by customer owned securities | \$ | (6,849,402) | 7047 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ | 2,513,917,526 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---|----|---------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | \$ | 290,071,082 | 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) | \$ | 30,005,689 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | |
| A. Cash | \$ | 1,671,875,388 | 7100 |
| B. Securities representing investments of customers' funds (at market) | \$ | 49,854,792 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | \$ | 612,771,232 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | \$ | 9,199,168 | 7130 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | \$ | 72,575,204 | 7132 |
| B. Value of open short option contracts | \$ | (73,081,939) | 7133 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | \$ | 1,965,462 | 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) | \$ | 2,665,236,078 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | \$ | 151,318,552 | 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 | \$ | 51,318,552 | 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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

| | | | |
|--|-----|-------------|---------------------------|
| 1. Cash in banks | | | |
| A. Banks located in the United States | \$ | 111,772,141 | 7500 |
| B. Other banks qualified under 17 CFR. 30.7 | | | |
| Name(s): | | 7510 | 7520 |
| | \$ | | \$ 111,772,141 7530 |
| 2. Securities | | | |
| A. In safekeeping with banks located in the United States | \$ | 129,499,503 | 7540 |
| B. In safekeeping with other banks designated by 17 CFR. 30.7 | | | |
| Name(s): | | 7550 | 7560 |
| | \$ | | \$ 129,499,503 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 | \$ | 305,893,680 | 7700 |
| B. Securities | \$ | 87,725,079 | 7710 |
| C. Unrealized gain (loss) on open futures contracts | \$ | 134,188,673 | 7720 |
| D. Value of long option contracts | \$ | | 7730 |
| E. Value of short option contracts | \$(| | 7735) \$ 527,807,432 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 | | | |
| | \$ | 769,079,076 | 7770 |
| 9. Excess (deficiency) set aside funds for secured amount | | | |
| (Line Item 7770 minus Line Item 7360) | \$ | 100,252,725 | 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 | | | |
| | \$ | 50,252,725 | 7785 |