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

## SEGREGATION REQUIREMENTS

A. Cash       \$ 2,375,527,172       [2010]         B. Securities (at market)       \$ 644,240,377       [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       \$ (300,328,546)       [7030]         2. Net unrealized profit (loss) in open futures contracts granted (sold) on a contract market       \$ (300,328,546)       [7030]         3. Exchange traded options       \$ (300,328,546)       [7032]       8. Deduct market value of open option contracts granted (sold) on a contract market       \$ (300,328,546)       [7032]         4. Net equity (deficit) (total of Lines 1, 2, and 3)       \$ (300,328,546)       [7045]       \$ (2,709,059,343)       [7046]         5. Accounts liquidating to a deficit and accounts with debit balances       \$ (5,7,742)       [7045]       \$ (7056)         c. amount offset by customer owned securities       \$ (5,7,742)       [7045]       \$ (7056)         6. Amount required to be segregated (add lines 4 and 5)       \$ (2,709,059,343)       [7060]         7. Deposited in segregated funds bark accounts       \$ (2,179,059,343)       [7060]         6. Securities representing investments of customers funds (at market)       \$ (2,179,059,343)       [7060]         C. Securities representing investments of customers in lieu of cash (at market)       \$ (41,197,472)       [7060]         8. Acash       \$ (2,8,469,67)       [703	1. Net ledger balance		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market       \$             (300.328,546)       TOSO (7030)       3. Exchange traded options       \$             (Add market value of open option contracts purchased on a contract market       \$             (75,738,395)       TOSO (7032)       3. Exchange traded options       \$             (76,7742)       TOSO (7045)       \$             (7045)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7050)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)       \$             (7070)	A. Cash	\$2,375,527,177	7010
3. Exchange traded options       A. Add market value of open option contracts purchased on a contract market       \$         75.736.395       [7032]         B. Deduct market value of open option contracts granted (sold) on a contract market       \$         86.116.060)       [7033]         4. Net quilty (deficit) (total of Lines 1, 2, and 3)       \$         2.709.059.343       [7040]         5. Accounts liquidating to a deficit and accounts with debit balances       -gross amount       \$         57.742       [7045]         _gross amount	B. Securities (at market)	\$644,240,377	7020
A. Add market value of open option contracts granted (sold) on a contract market       75,736,395       7032         B. Deduct market value of open option contracts granted (sold) on a contract market       \$       86,116,060)       7033         4. Net equity (deficit) (total of Lines 1, 2, and 3)       \$       2,709,059,343       7040         5. Accounts liquidating to a deficit and accounts with debit balances       \$       2,709,059,343       7040         c.ss: amount offset by customer owned securities       \$       5,7,742       7047       \$       0       7056         6. Amount required to be segregated (add lines 4 and 5)       \$       5,7,742       7047       \$       0       7056         7. Deposited in segregated funds bank accounts       \$       2,709,059,343       7060       \$       2,709,059,343       7060         7. Deposited in segregated funds bank accounts       \$       2,18,45,875       7070       \$       7080       \$       2,19,45,875       7070       \$       \$       2,19,42,93,943       7060       \$       \$       1,197,472       7090       \$       \$       7080       \$       4,1,197,472       7090       \$       1,934,279,309       7100       \$       \$       4,9,584,965       7110       \$       4,9,584,965       7110       \$ <td< td=""><td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · · · · · · · ·</td><td>\$(300,328,546)</td><td>7030</td></td<>	2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · · · · · · · ·	\$(300,328,546)	7030
B. Deduct market value of open option contracts granted (sold) on a contract market       \$ (       86,116.060) 7033         4. Net equity (deficit) (total of Lines 1, 2, and 3)       \$ 2,709.059.343       7040         5. Accounts liquidating to a deficit and accounts with debit balances       \$ 77,742       7045         - gross amount       \$ 57,742       7047       \$ 0       7050         6. Amount required to be segregated (add lines 4 and 5)       \$ (       57,742       7047       \$ 2,709.059.343       7060         FUNDS IN SEGREGATED ACCOUNTS       \$ 2,709.059.343       7060       \$ 2,709.059.343       7060         7. Deposited in segregated funds bank accounts       \$ 2,709.059.343       7060       \$ 2,709.059.343       7060         8. Acash       \$ 2,709.059.343       7060       \$ 2,709.059.343       7060       \$ 2,709.059.343       7060         7. Deposited in segregated funds bank accounts       \$ 4.045       \$ 7070       \$ 7080       \$ 7080       \$ 7080       \$ 7080       \$ 41.197.472       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 49.584.969       7110       \$ 49.584.969       7110         C. Securities representing investments of customers' funds (at market)       \$ 49.584.969       7130       \$ 603.042.905       7120       \$ 9.03.042.905	3. Exchange traded options		
B. Deduct market value of open option contracts granted (sold) on a contract market       \$ <ul> <li>86,116,060)</li> <li>7033</li> </ul> 4. Net equity (deficit) (total of Lines 1, 2, and 3)       \$ <li>2,709,059,343</li> <li>7040</li> 5. Accounts liquidating to a deficit and accounts with debit balances       \$ <li>57,742</li> <li>7045</li> <li>Less: amount offset by customer owned securities</li> <li>\$             <li>57,742</li> <li>7047</li> <li>\$             <li>2,709,059,343</li> <li>7060</li>           FUNDS IN SEGREGATED ACCOUNTS       \$             <li>2,709,059,343</li> <li>7060</li>           7. Deposited in segregated (add lines 4 and 5)       \$             <li>2,709,059,343</li> <li>7060</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>\$             <li>4,119,7,472</li> <li>7090</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>1,934,279,309</li> <li>7100</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>\$             <li>4,9,584,969</li> <li>7110</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities representing investments of customers funds (at market)</li> <li>4,9,584,969</li> <li>7110</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li></li></li></li></li>	A. Add market value of open option contracts purchased on a contract market	\$75,736,395	7032
4. Net equity (deficit) (total of Lines 1, 2, and 3)       \$ 2,709,059,343       [7040]         5. Accounts liquidating to a deficit and accounts with debit balances       \$ 57,742       [7045]         - gross amount       \$ 57,742       [7047]       \$ 0       [7050]         Less: amount offset by customer owned securities       \$ (57,742)       [7047]       \$ 0       [7050]         6. Amount required to be segregated (add lines 4 and 5)       \$ (57,742)       [7047]       \$ 2,709,059,343       [7060]         FUNDS IN SECREGATED ACCOUNTS       \$ (218,485,875)       [7070]       \$ 2,709,059,343       [7060]         7. Deposited in segregated funds bank accounts       \$ 218,485,875       [7070]       \$ (7060)         8. Acash       \$ 218,485,875       [7070]       \$ (7070)       \$ (7080)         C. Securities representing investments of customers' funds (at market)       \$ (41,197,472)       [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ (49,584,969)       [110]         C. Securities representing investments of customers' funds (at market)       \$ (49,584,969)       [110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ (603,042,905)       [7120]         9. Net settlement from (to) derivatives clearing organizations of contract markets       \$			7033
gross amount     gross amount     gross amount     s     gross amount     gross amount     s     gross amount     gross     grogross     gross     grogross	4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	\$2,709,059,343	7040
Less: amount offset by customer owned securities · · · · · \$ ( 57,742) 7047 \$ 07050 6. Amount required to be segregated (add lines 4 and 5) · · · · · · \$ 2,709,059,343 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash · · · · · · · · · · · · · · · · · · ·	5. Accounts liquidating to a deficit and accounts with debit balances		
6. Amount required to be segregated (add lines 4 and 5)       2,709,059,343       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts       218,485,875       7070         B. Securities representing investments of customers' funds (at market)       \$	- gross amount\$ 57,742 7045		
6. Amount required to be segregated (add lines 4 and 5)       2,709,059,343       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts       218,485,875       7070         B. Securities representing investments of customers' funds (at market)       \$	Less: amount offset by customer owned securities \$ (	\$0	7050
FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts         A. Cash       \$ 218,485,875         A. Cash       \$ 7080         B. Securities representing investments of customers in lieu of cash (at market)       \$ 41,197,472         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 41,197,472         R. Cash       \$ 1,934,279,309         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 1,934,279,309         A. Cash       \$ 1,934,279,309         B. Securities representing investments of customers in lieu of cash (at market)       \$ 49,584,969         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 603,042,905         S. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 603,042,905         9. Net settlement from (to) derivatives clearing organizations of contract markets       \$ 20,399,739         10. Exchange traded options       \$ 76,028,635         A. Value of open long option contracts       \$ 76,028,635         11. Net equities with other FCMs       \$ 1,788,741         A. Net liquidating equity       \$ 1,788,741         P. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 71600         C. Securities held for partic	6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	\$2,709,059,343	7060
7. Deposited in segregated funds bank accounts       \$ 218,485,875       7070         B. Securities representing investments of customers' funds (at market)       \$ 7080       7080         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 41,197,472       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 41,197,472       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 49,584,969       7110         B. Securities representing investments of customers' funds (at market)       \$ 49,584,969       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 603,042,905       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       \$ 20,399,739       7130         10. Exchange traded options       \$ 76,028,635       7132         A. Value of open long option contracts       \$ 76,028,635       7132         B. Value of open short option contracts       \$ 1,788,741       7140         A. Net liquidating equity       \$ 1,788,741       7140         B. Securities representing investments of customers' funds (at market)       \$ 7770         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 76,028,635       7132			
A. Cash       \$       218,485,875       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)       \$       41,197,472       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       \$       1.934,279,309       7100         8. Acash       \$       1.934,279,309       7100       \$       49,584,969       7110         C. Securities representing investments of customers' funds (at market)       \$       49,584,969       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$       603,042,905       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       \$       20,399,739       7130         10. Exchange traded options       \$       76,028,635       7132         8. Value of open long option contracts       \$       76,028,635       7132         9. Net liquidating equity       \$       1.788,741       7140         9. Securities representing investments of customers in lieu of cash (at market)       \$       7170         10. Exchange traded for particular customers or option customers in lieu of cash (at market)       \$       71740 <t< td=""><td></td><td></td><td></td></t<>			
C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ <ul> <li>41,197,472</li> <li>7090</li> </ul> 8. Margins on deposit with derivatives clearing organizations of contract markets       \$ <ul> <li>1,934,279,309</li> <li>7100</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>\$                  49,584,969</li> <li>7110</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>\$                  20,399,739</li> <li>7130</li> </ul> 10. Exchange traded options         \$                  76,028,635               A. Value of open long option contracts <li>\$                  76,028,635</li> <li>7132</li> 11. Net equities with other FCMs           A. Net liquidating equity         1,788,741           Total           2. Securities held for particular customers or option customers in lieu of cash (at market)           5. Securities representing investments of customers' funds (at market)               6. Securities representing investments of customers' funds (at market)               7140               7170               C. Securities held for particular customers or option customers in lieu of cash (at market)               71760		\$218,485,875	7070
C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ <ul> <li>41,197,472</li> <li>7090</li> </ul> 8. Margins on deposit with derivatives clearing organizations of contract markets       \$ <ul> <li>1,934,279,309</li> <li>7100</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>\$                  49,584,969</li> <li>7110</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>\$                  20,399,739</li> <li>7130</li> </ul> 10. Exchange traded options         \$                  76,028,635               A. Value of open long option contracts <li>\$                  76,028,635</li> <li>7132</li> 11. Net equities with other FCMs           A. Net liquidating equity         1,788,741           Total           2. Securities held for particular customers or option customers in lieu of cash (at market)           5. Securities representing investments of customers' funds (at market)               6. Securities representing investments of customers' funds (at market)               7140               7170               C. Securities held for particular customers or option customers in lieu of cash (at market)               71760	B. Securities representing investments of customers' funds (at market)	\$	7080
<ul> <li>8. Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers in lieu of cash (at market)</li> <li>Securities with other FCMs</li> <li>A. Value of open short option contracts</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Titoe</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Titoe</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Titoe</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Securities held f</li></ul>			7090
A. Cash       \$		•	
B. Securities representing investments of customers' funds (at market)       \$ <ul> <li>49,584,969</li> <li>7110</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>\$</li></ul>		\$1,934,279,309	7100
C. Securities held for particular customers or option customers in lieu of cash (at market)		\$49,584,969	7110
9. Net settlement from (to) derivatives clearing organizations of contract markets       \$             20,399,739       7130         10. Exchange traded options       \$             76,028,635       7132         A. Value of open long option contracts       \$             76,028,635       7132         B. Value of open short option contracts       \$             76,028,635       7132         11. Net equities with other FCMs       \$             1,788,741       7140         B. Securities representing investments of customers' funds (at market)       \$             1,788,741       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$             7170       7170         12. Segregated funds on hand (describe:       \$             7150       \$             7150       7180         13. Total amount in segregation (add lines 7 through 12)       \$             2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$             149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$             100,000,000       71194			7120
10. Exchange traded options       76,028,635       7132         A. Value of open long option contracts       \$       76,028,635       7132         B. Value of open short option contracts       \$       (       86,319,925)       7133         11. Net equities with other FCMs       \$       1,788,741       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)       \$       2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$       149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$       100,000,000       7194			7130
A. Value of open long option contracts       \$ 76,028,635       7132         B. Value of open short option contracts       \$ (86,319,925)       7133         11. Net equities with other FCMs       \$ 1,788,741       7140         B. Securities representing investments of customers' funds (at market)       \$ 1,788,741       7140         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 7150         12. Segregated funds on hand (describe:       \$ 7150         13. Total amount in segregation (add lines 7 through 12)       \$ 2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$ 100,000,000       7194		•	
B. Value of open short option contracts       \$ (       86,319,925)       7133         11. Net equities with other FCMs       \$ 1,788,741       7140         B. Securities representing investments of customers' funds (at market)       \$ 1,788,741       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)       \$ 2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$ 100,000,000       7194	<b>o i</b>	\$ 76,028,635	7132
11. Net equities with other FCMs         A. Net liquidating equity       1,788,741         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:       \$         13. Total amount in segregation (add lines 7 through 12)       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$         15. Management Target Amount for Excess funds in segregation       100,000,000			7133
A. Net liquidating equity       1,788,741       7140         B. Securities representing investments of customers' funds (at market)       7160       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       7170       7170         12. Segregated funds on hand (describe:       \$       7150         13. Total amount in segregation (add lines 7 through 12)       \$       2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$       149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$       100,000,000       7194		¥	
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:       \$         13. Total amount in segregation (add lines 7 through 12)       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$         15. Management Target Amount for Excess funds in segregation       \$		\$ 1,788,741	7140
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) · · · · · · · · · · · · · · · · · · ·		•	
12. Segregated funds on hand (describe:       ) \$       7150         13. Total amount in segregation (add lines 7 through 12)       \$       2,858,487,720       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$       149,428,377       7190         15. Management Target Amount for Excess funds in segregation       \$       100,000,000       7194			7170
13. Total amount in segregation (add lines 7 through 12)       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       149,428,377         15. Management Target Amount for Excess funds in segregation       100,000,000			7150
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       149,428,377       7190         15. Management Target Amount for Excess funds in segregation       100,000,000       7194			7180
15. Management Target Amount for Excess funds in segregation			
		+	
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		

# STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

## 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 -	560	
Less: amount offset by customer owned securities · · · · · · · · · · · · \$ () 8	570 \$	8580
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)	· · · \$	
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:)	) \$	
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

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

1. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · · · · · · · · · · · · ·	
B. Securities (at market value) · · · · · · · · · · · · · · · · · · ·	
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

Items on this page to be reported by a:

Futures Commission Merchant

#### 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	\$ 7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	\$ 295,359,945 7315
B. Securities (at market)	\$ 190,461,206 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 128,093,047 7325
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	\$ 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$ 7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$ 613,914,198 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount         \$ 2,746,821         7351	
Less: amount offset by customer owned securities \$(\$(	\$ 1,894,928 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 615,809,126 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 615,809,126 7360

## STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

FOCUS Report Part II

Items on this page to be reported by:

Futures Commission Merchant

#### FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$139,808,572	7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): [7510]	\$	7520 \$	139,808,572 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$140,548,745	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 7550	\$	7560 \$	140,548,745 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	\$260,287,856	7700	
B. Securities	\$ 49,912,461	7710	
C. Unrealized gain (loss) on open futures contracts	\$128,093,047	7720	
D. Value of long option contracts	\$	7730	
E. Value of short option contracts	\$(	)7735 \$	438,293,364 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		\$	718,650,681 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$	102,841,555 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 a	ccounts	\$	50,000,000 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (unde	r) management target excess	\$	52,841,555 7785