

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	2,792,981,452	7010
B. Securities (at market)	\$	0	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(393,727,536)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	107,075,780	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(33,589,401)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	2,472,740,295	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	0	7045
Less: amount offset by customer owned securities	\$	(0)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	2,472,740,295	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	318,141,437	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)	\$	0	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,056,211,653	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	96,834,002	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	107,075,780	7132
B. Value of open short option contracts	\$	(33,589,401)	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)	\$	2,544,673,471	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	71,933,176	7190
15. Management Target Amount for Excess funds in segregation	\$	70,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,933,176	7198