

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 2,853,423,167 7010
B. Securities (at market)	\$ 0 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ (606,655,893) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	\$ 66,337,419 7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ (28,688,895) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 2,284,415,798 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
	\$ 0 7050
6. Amount required to be segregated (add lines 4 and 5)	\$ 2,284,415,798 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 227,506,173 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	\$ 2,090,904,582 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	\$ 559,199 7130
10. Exchange traded options	
A. Value of open long option contracts	\$ 66,337,419 7132
B. Value of open short option contracts	\$ (28,688,895) 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)	\$ 2,356,618,478 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 72,202,680 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	\$ 2,202,680 7198