

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,505,337,248	7010
B. Securities (at market)	\$	2,439,894,902	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(185,986,592)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	194,643,208	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(172,721,851)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	5,781,166,915	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	8,578,381	7045
Less: amount offset by customer owned securities	\$	(8,550,160)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	5,781,195,136	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	162,619,301	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)	\$	435,815,197	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,275,811,088	7100
B. Securities representing investments of customers' funds (at market)	\$	181,952,369	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,004,079,705	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	13,396,360	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	194,643,208	7132
B. Value of open short option contracts	\$	(172,721,851)	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)	\$	6,095,595,377	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	314,400,241	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	\$	164,400,241	7198

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	2,004,051,048	8500
B. Securities (at market)	\$	402,721,999	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(193,531,183)	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)	\$	2,213,241,864	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	3,645,577	8560
Less: amount offset by customer owned securities	\$	(3,582,339)	8570
	\$	63,238	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	2,213,305,102	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	390,192,336	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)	\$	240,207,748	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	1,631,706,713	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)	\$	162,514,251	8650
9. Net settlement from (to) derivatives clearing organizations	\$	65,901,438	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)	\$	2,490,522,486	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	277,217,384	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	\$	152,217,384	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	\$ _____	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

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,404,207,549	7315
B. Securities (at market)	\$	451,597,274	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	224,528,931	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	6,224,120	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.)	\$	2,086,557,874	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	2,698,449	7351
Less: amount offset by customer owned securities	\$	(2,689,718)	7352
	\$	8,731	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,086,566,605	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,086,566,605	7360

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: Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	206,782,702	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	206,782,702	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	385,659,644	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	385,659,644	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):			7630
ICE CLEAR EUROPE			
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):			7690
UBS London, Australia, BMO			
A. Cash	\$	1,313,791,456	7700
B. Securities	\$	133,561,593	7710
C. Unrealized gain (loss) on open futures contracts	\$	224,528,931	7720
D. Value of long option contracts	\$	6,224,120	7730
E. Value of short option contracts	\$(0	7735
	\$	1,678,106,100	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			
	\$	2,270,548,446	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	183,981,841	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			
	\$	108,981,841	7785