

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,467,081,873	7010
B. Securities (at market)	\$	2,385,852,205	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,554,481,917)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	275,570,870	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(230,733,858)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	6,343,289,173	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	81,515,930	7045
Less: amount offset by customer owned securities	\$	(81,349,951)	7047
	\$	165,979	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	6,343,455,152	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	301,881,559	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)	\$	335,534,841	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,165,638,366	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)	\$	2,050,317,364	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(252,347,320)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	275,570,870	7132
B. Value of open short option contracts	\$	(230,733,858)	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)	\$	6,645,861,822	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	302,406,670	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	\$	152,406,670	7198

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	911,720,578	8500
B. Securities (at market)	\$	406,165,552	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(240,609,523)	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)	\$	1,077,276,607	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	32,983,880	8560
Less: amount offset by customer owned securities	\$	(32,940,165)	8570
	\$	43,715	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	1,077,320,322	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	201,878,057	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)	\$	170,455,967	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	712,050,345	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)	\$	235,709,585	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(14,047,602)	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)	\$	1,306,046,352	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	228,726,030	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	\$	103,726,030	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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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 .....	\$	1,352,353,721	7315
B. Securities (at market) .....	\$	440,859,426	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(69,842,184)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	6,480	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.) .....	\$	1,723,377,443	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount .....	\$	15,862,626	7351
Less: amount offset by customer owned securities .....	\$	(15,290,659)	7352
	\$	571,967	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	1,723,949,410	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	1,723,949,410	7360

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	\$	427,720,148	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	427,720,148	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	120,894,910	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	120,894,910	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):	ICE CLEAR EUROPE		7630
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):	UBS London, Australia, BMO		7690
A. Cash	\$	1,050,950,125	7700
B. Securities	\$	319,964,516	7710
C. Unrealized gain (loss) on open futures contracts	\$	(69,842,184)	7720
D. Value of long option contracts	\$	6,480	7730
E. Value of short option contracts	\$	(0)	7735
	\$	1,301,078,937	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			
	\$	1,849,693,995	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	125,744,585	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			
	\$	50,744,585	7785