

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
STATEMENT OF FINANCIAL CONDITION  
AS OF 6/30/2016

Assets

|   | <u>Current</u> |      | <u>Non-Current</u> |      | <u>Total</u>   |      |
|---|----------------|------|--------------------|------|----------------|------|
| 1. Funds segregated or in separate accounts pursuant to the CEAct and the Regulations |                |      |                    |      |                |      |
| A. U.S. exchanges (page 11, line 13)  | \$ 119,344,810 | 1000 |                    |      | \$ 119,344,810 | 1005 |
| B. Dealer options (page 12, line 2.C.)  | 0              | 1010 |                    |      | 0              | 1015 |
| C. Foreign exchanges (page 14, line 8)  | 3,314,559      | 1020 | \$ 0               | 1025 | 3,314,559      | 1030 |
| D. Cleared Swaps (page 15, line 13)   | 0              | 1022 | 0                  | 1027 | \$ 0           | 1032 |
| (Do not duplicate line 1. assets below)   |                |      |                    |      |                |      |
| 2. Cash   | 3,481,941      | 1040 | 50,026             | 1045 | 3,531,967      | 1050 |
| 3. Securities, at market value  |                |      |                    |      |                |      |
| A. Firm owned   | 0              | 1055 | 0                  | 1060 | 0              | 1065 |
| B. Noncustomer-owned  | 0              | 1070 |                    |      | 0              | 1075 |
| C. Individual partners' and member's security accounts                                | 0              | 1090 |                    |      | 0              | 1095 |
| D. Stock in clearing organizations  | 0              | 1100 | 0                  | 1105 | 0              | 1110 |
| 4. Securities purchased under resale agreements                                       | 0              | 1115 | 0                  | 1120 | 0              | 1125 |
| 5. Receivables from and deposits with U.S. derivatives clearing organizations         |                |      |                    |      |                |      |
| A. Margins  | 4,483,557      | 1130 |                    |      | 4,483,557      | 1135 |
| B. Settlement receivable  | 564,118        | 1140 |                    |      | 564,118        | 1145 |
| C. Guarantee deposits   | 7,665,748      | 1150 |                    |      | 7,665,748      | 1155 |
| D. Long options value   | 346,859        | 1157 |                    |      | 346,859        | 1158 |
| 6. Receivables from and deposits with foreign commodity clearing organizations        |                |      |                    |      |                |      |
| A. Margins  | 0              | 1160 | 0                  | 1165 | 0              | 1170 |
| B. Settlement receivable  | 0              | 1175 |                    |      | 0              | 1180 |
| C. Guarantee deposits   | 0              | 1182 | 0                  | 1185 | 0              | 1190 |
| D. Long options value   | 0              | 1191 | 0                  | 1192 | 0              | 1193 |
| 7. Receivables from registered FCMs   |                |      |                    |      |                |      |
| A. Net liquidating equity   | 118,375        | 1195 | 0                  | 1200 | 118,375        | 1205 |
| B. Security deposits  |                |      | 0                  | 1210 | 0              | 1215 |
| C. Other  | 0              | 1220 | 0                  | 1225 | 0              | 1230 |
| 8. Receivables from foreign commodity brokers   |                |      |                    |      |                |      |
| A. Net liquidating equity   | 0              | 1235 | 0                  | 1240 | 0              | 1245 |
| B. Security deposits  |                |      | 0                  | 1250 | 0              | 1255 |
| C. Other  | 0              | 1260 | 0                  | 1265 | 0              | 1270 |

|     |   |                |      |            |      |                |      |
|-----|---|----------------|------|------------|------|----------------|------|
| 9.  | Receivables from traders on U.S. commodity exchanges  |                |      |            |      |                |      |
| A.  | Customer debit and deficit accounts   | 0              | 1275 | 0          | 1280 | 0              | 1285 |
| B.  | Noncustomer and proprietary accounts  | 0              | 1290 | 0          | 1295 | 0              | 1300 |
| C.  | Other   | 0              | 1305 | 0          | 1310 | 0              | 1315 |
| D.  | Allowance for doubtful accounts   |                |      | 0          | 1320 | 0              | 1325 |
| 10. | Receivables from traders on foreign boards of trade   |                |      |            |      |                |      |
| A.  | Customer debit and deficit accounts   | 0              | 1330 | 0          | 1335 | 0              | 1340 |
| B.  | Noncustomer and proprietary accounts  | 0              | 1345 | 0          | 1350 | 0              | 1355 |
| C.  | Other   | 0              | 1360 | 0          | 1365 | 0              | 1370 |
| D.  | Allowance for doubtful accounts   |                |      | 0          | 1375 | 0              | 1380 |
| 11. | Inventories of cash commodities, raw materials, work in progress and finished goods   |                |      |            |      |                |      |
| A.  | Covered   | 0              | 1385 | 0          | 1390 | 0              | 1395 |
| B.  | Not covered   | 0              | 1400 | 0          | 1405 | 0              | 1410 |
| 12. | Secured demand notes<br>(Value of collateral \$0 [1415]<br>Safety factor \$0 [1420] )                                       | 0              | 1425 | 0          | 1430 | 0              | 1435 |
| 13. | Other receivables and advances  |                |      |            |      |                |      |
| A.  | Merchandising accounts receivable   | 0              | 1440 | 0          | 1445 | 0              | 1450 |
| B.  | Notes receivable  | 0              | 1455 | 0          | 1460 | 0              | 1465 |
| C.  | Commissions and brokerage receivable  | 0              | 1470 | 50,788     | 1475 | 50,788         | 1480 |
| D.  | Receivables from employees and associated persons   | 0              | 1485 | 0          | 1490 | 0              | 1495 |
| E.  | Advances on cash commodities  | 0              | 1500 | 0          | 1505 | 0              | 1510 |
| F.  | Dividends and interest  | 0              | 1515 | 0          | 1520 | 0              | 1525 |
| G.  | Taxes receivable  | 0              | 1530 | 0          | 1535 | 0              | 1540 |
| H.  | Receivables from subsidiaries and affiliates  | 0              | 1545 | 0          | 1550 | 0              | 1555 |
| I.  | Other (Itemize on a separate page)  | 0              | 1560 | 0          | 1565 | 0              | 1570 |
| J.  | Allowance for doubtful accounts   |                |      | 0          | 1575 | 0              | 1580 |
| 14. | Unrealized gains on forward contracts and commitments   | 0              | 1585 | 0          | 1590 | 0              | 1595 |
| 15. | Exchange memberships, at cost<br>(Market value \$809,346 [1600])  |                |      | 389,325    | 1605 | 389,325        | 1610 |
| 16. | Investments in subsidiaries   | 0              | 1612 | 0          | 1615 | 0              | 1620 |
| 17. | Plant, property, equipment and capitalized leases<br>(cost net of accumulated depreciation and amortization of \$0 [1625] ) | 0              | 1630 | 96,803     | 1635 | 96,803         | 1640 |
| 18. | Prepaid expenses and deferred charges   |                |      | 83,312     | 1645 | 83,312         | 1650 |
| 19. | A. Other assets (itemize on separate page)  | 0              | 1655 | 139,000    | 1660 | 139,000        | 1665 |
|     | B. Retail Forex Aggregate Assets  | 0              | 1657 | 0          | 1662 | 0              | 1667 |
| 20. | Total Assets  | \$ 139,319,967 | 1670 | \$ 809,254 | 1675 | \$ 140,129,221 | 1680 |

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
STATEMENT OF FINANCIAL CONDITION  
AS OF 6/30/2016

Liabilities & Ownership Equity

Liabilities

|  |             |      |
|--|-------------|------|
| 21. Payables to banks  |             |      |
| A. Secured loans   | \$ 0        | 2000 |
| B. Unsecured loans   | 0           | 2010 |
| C. Overdrafts  | 0           | 2020 |
| 22. Equities in commodity accounts   |             |      |
| A. Customers trading on U.S. commodity exchanges   | 106,500,802 | 2030 |
| B. Customers trading on foreign exchanges  | 2,271,008   | 2040 |
| C. Customers' dealer options accounts  | 0           | 2050 |
| D. Noncustomers' accounts  | 7,033,900   | 2060 |
| E. General partners' and member's trading accounts (not included in capital)                             | 0           | 2070 |
| F. Customers trading cleared swaps   | 0           | 2072 |
| 23. Payable to U.S. commodity clearing organizations<br>Including short option value of \$414,020 [2075] | 414,020     | 2080 |
| 24. Payable to foreign commodity clearing organizations<br>Including short option value of \$0 [2085]    | 0           | 2090 |
| 25. Payable to registered futures commission merchants   | 0           | 2100 |
| 26. Payable to foreign commodity brokers   | 0           | 2110 |
| 27. Accounts payable, accrued expenses and other payables  |             |      |
| A. Accounts payable and accrued expenses   | 5,972,372   | 2120 |
| B. Salaries, wages, commissions and bonuses payable  | 0           | 2130 |
| C. Taxes payable   | 50,582      | 2140 |
| D. Deferred income taxes   | 0           | 2150 |
| E. Security deposits held  | 0           | 2160 |
| F. Advances against commodities  | 0           | 2170 |
| G. Unrealized losses on forward contracts and commitments  | 0           | 2180 |
| H. Due to subsidiaries and affiliates  | 1,145,425   | 2190 |
| I. Notes, mortgages and other payables due within twelve months  | 0           | 2200 |
| J. Obligation to Retail FX Customers   | 0           | 2205 |
| K. Other (itemize on a separate page)  | 0           | 2210 |
| 28. Notes, mortgages and other payables not due within twelve months of the date of this statement       |             |      |
| A. Unsecured   | 0           | 2220 |
| B. Secured   | 0           | 2230 |

|   |                       |      |
|---|-----------------------|------|
| 29. Securities sold under agreements to repurchase          | 0                     | 2240 |
| 30. Securities sold not yet purchased, at market value      | 0                     | 2250 |
| 31. Liabilities subordinated to claims of general creditors |                       |      |
| A. Subject to a satisfactory subordination agreement        | 8,000,000             | 2260 |
| B. Not subject to a satisfactory subordination agreement    | 0                     | 2270 |
| 32. Total liabilities                                       | <u>\$ 131,388,109</u> | 2280 |

Ownership Equity

|   |                       |      |
|---|-----------------------|------|
| 33. Sole proprietorship   | <u>\$ 0</u>           | 2500 |
| 34. Partnership or Limited Liability Company  |                       |      |
| A. Partnership or LLC contributed and retained capital  | <u>\$ 8,741,112</u>   | 2510 |
| B. Additional capital per partnership or membership agreement<br>(equities in partners' or members' trading accounts, etc.) | <u>0</u>              | 2515 |
| C. Total  | <u>\$ 8,741,112</u>   | 2520 |
| 35. Corporation   |                       |      |
| A. Preferred stock  | <u>\$ 0</u>           | 2530 |
| B. Common stock   | <u>0</u>              | 2535 |
| C. Additional paid in capital   | <u>0</u>              | 2540 |
| D. Retained earnings  | <u>0</u>              | 2545 |
| E. Subtotal   | <u>\$ 0</u>           | 2550 |
| F. Less: capital stock in treasury  | <u>0</u>              | 2555 |
| G. Total  | <u>\$ 0</u>           | 2560 |
| 36. Total ownership equity (line 33, 34.C. or 35.G)   | <u>\$ 8,741,112</u>   | 2570 |
| 37. Total liabilities and ownership equity (add lines 32 and 36)  | <u>\$ 140,129,221</u> | 2580 |

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES  
AS OF 6/30/2016

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

|   |      |                |      |
|---|------|----------------|------|
| 1. Net ledger balance   |      |                |      |
| A. Cash   |      | \$ 130,202,087 | 5000 |
| B. Securities (at market)   |      | 0              | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |      | (25,319,470)   | 5020 |
| 3. Exchange traded options  |      |                |      |
| A. Market value of open option contracts purchased on a contract market               |      | 2,982,289      | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market          |      | (1,364,104)    | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3)                                       |      | \$ 106,500,802 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | \$ 0 | 5060           |      |
| Less: amount offset by customer owned securities                                      | 0    | 5070           | 5080 |
| 6. Amount required to be segregated (add lines 4 and 5)                               |      | \$ 106,500,802 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

|   |  |                |      |
|---|--|----------------|------|
| 7. Deposited in segregated funds bank accounts  |  |                |      |
| A. Cash   |  | \$ 26,236,035  | 5100 |
| B. Securities representing investments of customers' funds (at market)                      |  | 0              | 5110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  | 0              | 5120 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets           |  |                |      |
| A. Cash   |  | 92,915,557     | 5130 |
| B. Securities representing investments of customers' funds (at market)                      |  | 0              | 5140 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  | 0              | 5150 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |  | (1,701,775)    | 5160 |
| 10. Exchange traded options   |  |                |      |
| A. Value of open long option contracts  |  | 2,982,289      | 5170 |
| B. Value of open short option contracts   |  | (1,364,104)    | 5180 |
| 11. Net equities with other FCMs  |  |                |      |
| A. Net liquidating equity   |  | 276,808        | 5190 |
| B. Securities representing investments of customers' funds (at market)                      |  | 0              | 5200 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  | 0              | 5210 |
| 12. Segregated funds on hand (describe: )   |  | 0              | 5215 |
| 13. Total amount in segregation (add lines 7 through 12)                                    |  | \$ 119,344,810 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 |  | \$ 12,844,008  | 5230 |
| 15. Management Target Amount Excess funds in segregation                                    |  | \$ 4,000,000   | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   |  | \$ 8,844,008   | 5250 |

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
 STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS  
 IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS  
 AS OF 6/30/2016

|   |      |      |      |
|---|------|------|------|
| 1. Amount required to be segregated in accordance with Commission regulation 32.6 |      | \$ 0 | 5400 |
| 2. Funds in segregated accounts   |      |      |      |
| A. Cash   | \$ 0 |      | 5410 |
| B. Securities (at market)   | 0    |      | 5420 |
| C. Total  |      | 0    | 5430 |
| 3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)     |      | \$ 0 | 5440 |

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7  
AS OF 6/30/2016

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         | 5605 |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           |              |      |
|   | A. Cash   | \$ 2,279,259 | 5615 |
|   | B. Securities (at market)   | \$ 0         | 5617 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | \$(8,251)    | 5625 |
| 3.  | Exchange traded options   |              |      |
|   | A. Market value of open option contracts purchased on a foreign board of trade                            | \$ 0         | 5635 |
|   | B. Market value of open option contracts granted (sold) on a foreign board of trade                       | \$ 0         | 5637 |
| 4.  | Net equity (deficit) (add lines 1, 2, and 3)  | \$ 2,271,008 | 5645 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                         | \$ 0         | 5651 |
|   | Less: amount offset by customer owned securities  | \$ 0         | 5652 |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 2,271,008 | 5655 |
| 7.  | Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.                   | \$ 2,271,008 | 5660 |

|                                       |                               |                       |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company:<br>GH FINANCIALS LLC | Employer ID No:<br>45-2448979 | NFA ID No:<br>0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM  
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7  
AS OF 6/30/2016

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |              |      |              |      |
|--|--------------|------|--------------|------|
| 1. Cash in Banks   |              |      |              |      |
| A. Banks located in the United States  | \$ 2,743,390 | 5700 |              |      |
| B. Other banks qualified under Regulation 30.7   |              |      |              |      |
| Name(s): <u>See Attached</u>   |              | 5710 |              |      |
|  | 0            | 5720 | \$ 2,743,390 | 5730 |
| 2. Securities  |              |      |              |      |
| A. In safekeeping with banks located in the United States  | \$ 0         | 5740 |              |      |
| B. In safekeeping with other banks qualified under Regulation 30.7   |              |      |              |      |
| Name(s): _   |              | 5750 |              |      |
|  | 0            | 5760 | 0            | 5770 |
| 3. Equities with registered futures commission merchants   |              |      |              |      |
| A. Cash  | \$ 579,420   | 5780 |              |      |
| B. Securities  | 0            | 5790 |              |      |
| C. Unrealized gain (loss) on open futures contracts  | (8,251)      | 5800 |              |      |
| D. Value of long option contracts  | 0            | 5810 |              |      |
| E. Value of short option contracts   | 0            | 5815 | 571,169      | 5820 |
| 4. Amounts held by clearing organizations of foreign boards of trade   |              |      |              |      |
| Name(s): _   |              | 5830 |              |      |
| A. Cash  | \$ 0         | 5840 |              |      |
| B. Securities  | 0            | 5850 |              |      |
| C. Amount due to (from) clearing organization - daily variation  | 0            | 5860 |              |      |
| D. Value of long option contracts  | 0            | 5870 |              |      |
| E. Value of short option contracts   | 0            | 5875 | 0            | 5880 |
| 5. Amounts held by members of foreign boards of trade  |              |      |              |      |
| Name(s): _   |              | 5890 |              |      |
| A. Cash  | \$ 0         | 5900 |              |      |
| B. Securities  | 0            | 5910 |              |      |
| C. Unrealized gain (loss) on open futures contracts  | 0            | 5920 |              |      |
| D. Value of long option contracts  | 0            | 5930 |              |      |
| E. Value of short option contracts   | 0            | 5935 | 0            | 5940 |
| 6. Amounts with other depositories designated by a foreign board of trade  |              |      |              |      |
| Name(s): _   |              | 5950 | 0            | 5960 |
| 7. Segregated funds on hand (describe): _  |              |      | 0            | 5965 |
| 8. Total funds in separate section 30.7 accounts   |              |      | \$ 3,314,559 | 5970 |
| 9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8) |              |      | \$ 1,043,551 | 5680 |
| 10. Management Target Amount for Excess funds in separate 30.7 accounts  |              |      | 550,000      | 5980 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess                    |              |      | 493,551      | 5985 |



**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

**BROKER OR DEALER:**

as of: 06/30/2016

**STATEMENT OF CLEARED SWAPS SEGREGATION REQUIREMENTS AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

**Cleared Swaps Customer Requirements**

|    |  |      |      |
|----|--|------|------|
| 1. | Net ledger balance   |      |      |
|    | A. Cash  | \$ 0 | 8500 |
|    | B. Securities (at market)  | 0    | 8510 |
|    |  | 0    | 8520 |
| 2. | Net unrealized profit (loss) in open cleared swaps                               |      | 8520 |
| 3. | Cleared swaps options  |      |      |
|    | A. Market value of open cleared swaps option contracts purchased                 | 0    | 8530 |
|    | B. Market value of open cleared swaps granted (sold)                             | 0    | 8540 |
|    |  | 0    | 8550 |
| 4. | Net equity (deficit) (add lines 1, 2 and 3)                                      |      | 8550 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances               |      |      |
|    | - gross amount   | \$ 0 | 8560 |
|    | Less: amount offset by customer securities                                       | 0    | 8570 |
|    |  | 0    | 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  | \$ 0 | 8600 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | 0    | 8610 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | 0    | 8620 |
|     |  | 0    | 8630 |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |      | 8640 |
|     | A. Cash  | 0    | 8650 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | 0    | 8660 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | 0    | 8670 |
|     |  | 0    | 8680 |
| 9.  | Net settlement from (to) derivatives clearing organizations  |      | 8690 |
| 10. | Cleared swaps options  |      |      |
|     | A. Value of open cleared swaps long option contracts   | 0    | 8700 |
|     | B. Value of open cleared swaps short option contracts  | 0    | 8710 |
|     |  | 0    | 8720 |
| 11. | Net equities with other FCMs   |      | 8730 |
|     | A. Net liquidating equity  | 0    | 8740 |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | 0    | 8750 |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | 0    | 8760 |
|     |  | 0    | 8770 |
| 12. | Cleared swaps customer funds on hand (describe: )  |      | 8780 |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              |      | 8790 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                                  | \$ 0 | 8800 |
| 15. | Management target Amount for Excess funds in cleared swaps segregated accounts                           | \$ 0 | 8810 |
| 16. | Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess    | \$ 0 | 8820 |