



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	24,475,302,080	7010	
B. Securities (at market)	24,079,602,976	7020	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(3,626,718,378)	7030	
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	5,631,267,368	7032	
B. Deduct market value of open option contracts granted (sold) on a contract market	(7,094,673,495)	7033	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	43,464,780,551	7040	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	2,076,879,323	7045	
Less: amount offset by customer owned securities	(2,069,320,537)	7047	
6. Amount required to be segregated (add lines 4 and 5)	43,472,339,337	7060	

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	3,528,605,168	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)	1,718,498,841	7090	
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	14,065,398,231	7100	
B. Securities representing investments of customers' funds (at market)	4,747,866,995	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	15,566,796,571	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(47,712,274)	7130	
10. Exchange traded options			
A. Value of open long option contracts	5,631,267,368	7132	
B. Value of open short option contracts	(7,094,673,495)	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: _____)	6,794,307,566	7150	
13. Total amount in segregation (add lines 7 through 12)	44,910,354,971	7180	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,438,015,634	7190	
15. Management Target Amount for Excess funds in segregation	999,863,805	7194	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	438,151,829	7198	

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	13,267,598,429	8500	
B. Securities (at market)	5,718,848,961	8510	
2. Net unrealized profit (loss) in open cleared swaps	818,530,302	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	39,930,288	8530	
B. Market value of open cleared swaps option contracts granted (sold)	(90,554,275)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	19,754,353,705	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	135,819,996	8560	
Less: amount offset by customer owned securities	(130,587,024)	8570	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	19,759,586,677	8590	

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	1,407,384,293	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)	1,012,221,732	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	13,727,470,047	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)	14	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	4,706,627,228	8650	
9. Net settlement from (to) derivatives clearing organizations	(18,076,311)	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	39,930,288	8670	
B. Value of open cleared swaps short option contracts	(90,554,275)	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)	20,785,003,016	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	1,025,416,339	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	533,508,840	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	491,907,499	8770	

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1. Amount required to be segregated in accordance with 17 CFR 32.6 .....	\$	0	7200
2. Funds/property in segregated accounts			
A. Cash .....	\$	0	7210
B. Securities (at market value) .....	\$	0	7220
C. Total funds/property in segregated accounts .....	\$	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) .....	\$	0	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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	3,730,288,572	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	98,207,634	7520
	\$		3,828,496,206
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	2,386,244,337	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		2,386,244,337
			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	
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	
A. Cash	\$	3,203,595,017	7700
B. Securities	\$	72,470,074	7710
C. Unrealized gain (loss) on open futures contracts	\$	90,878,033	7720
D. Value of long option contracts	\$	64,865,764	7730
E. Value of short option contracts	\$	(28,912,517)	7735
	\$		3,402,896,371
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	0	7750	
	\$		0
			7760
7. Segregated funds on hand (describe: )			
	\$		0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		9,617,636,914
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		513,916,686
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		227,593,006
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		286,323,680
			7785