



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	16,447,399,851 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	.....	\$	22,523,928,876 <span style="border: 1px solid black; padding: 0 2px;">7020</span>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	(308,604,036) <span style="border: 1px solid black; padding: 0 2px;">7030</span>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	4,618,110,209 <span style="border: 1px solid black; padding: 0 2px;">7032</span>
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	(3,818,193,696) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	39,462,641,204 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	298,207,592 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	.....	\$	(277,686,284) <span style="border: 1px solid black; padding: 0 2px;">7047</span>
			20,521,308 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	39,483,162,512 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,125,618,691 <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7080</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	799,202,864 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	1,294,378,436 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	12,873,779,089 <span style="border: 1px solid black; padding: 0 2px;">7110</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	16,069,267,025 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	(60,352,838) <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	4,618,110,209 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	.....	\$	(3,818,193,696) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7160</span>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)		\$	5,655,458,989 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)	.....	\$	40,557,268,769 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	1,074,106,257 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation	.....	\$	750,180,088 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	.....	\$	323,926,169 <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	14,775,613,261	8500
B. Securities (at market)	\$	9,515,037,241	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(891,859,284)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	240,652,426	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(366,892,541)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	23,272,551,103	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	192,879,675	8560
Less: amount offset by customer owned securities	\$	(191,546,124)	8570
	\$	1,333,551	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	23,273,884,654	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,693,758,900	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)	\$	967,517,543	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	993,185,166	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	12,264,281,678	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8,547,519,698	8650
9. Net settlement from (to) derivatives clearing organizations	\$	54,085,434	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	240,652,426	8670
B. Value of open cleared swaps short option contracts	\$	(366,892,541)	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)	\$	24,394,108,304	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,120,223,650	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	488,751,578	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	631,472,072	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



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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	1,258,472,254	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	134,629,302	7520
	\$		1,393,101,556
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,980,724,231	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		3,980,724,231
			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	\$	1,896,004,668	7700
B. Securities	\$	77,938,356	7710
C. Unrealized gain (loss) on open futures contracts	\$	395,402,724	7720
D. Value of long option contracts	\$	37,082,901	7730
E. Value of short option contracts	\$(	(23,250,246)	7735
	\$		2,383,178,403
			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			
	\$		7,757,004,190
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		564,408,792
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		251,740,839
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		312,667,953
			7785