



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	26,823,904,314 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	.....	\$	17,896,726,807 <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			
	.....	\$	(1,780,718,595) <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	.....	\$	2,641,668,356 <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	.....	\$	(2,203,110,044) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	43,378,470,838 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	247,649,716 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	.....	\$	(211,412,208) <span style="border: 1px solid black; padding: 0 2px;">7047</span>
		\$	36,237,508 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	43,414,708,346 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,253,884,669 <span style="border: 1px solid black; padding: 0 2px;">7070</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	<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)	.....	\$	712,524,512 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	8,609,419,761 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	14,753,424,533 <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)	.....	\$	12,298,469,893 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	79,769,454 <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	2,641,668,356 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	.....	\$	(2,203,110,044) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	<span style="border: 1px solid black; padding: 0 2px;">7140</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	<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)	.....	\$	<span style="border: 1px solid black; padding: 0 2px;">7170</span>
12. Segregated funds on hand (describe: _____)			
		\$	4,860,976,819 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	45,007,027,953 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	1,592,319,607 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation			
	.....	\$	998,538,292 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	.....	\$	593,781,315 <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	\$	18,764,499,375	8500
B. Securities (at market)	\$	8,118,084,888	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(4,974,292,181)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	24,085,510	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(17,927,812)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	21,914,449,780	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	19,308,225	8560
Less: amount offset by customer owned securities	\$	(19,257,157)	8570
	\$	51,068	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	21,914,500,848	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,711,116,217	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	9,994,316	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	644,302,783	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	2,516,417,070	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	9,451,574,471	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	7,473,782,105	8650
9. Net settlement from (to) derivatives clearing organizations	\$	93,400,570	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	24,085,510	8670
B. Value of open cleared swaps short option contracts	\$	(17,927,812)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$		8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$		8710
12. Cleared swaps customer funds on hand (describe: _____)	\$		8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	22,906,745,230	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	992,244,382	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	591,691,523	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	400,552,859	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



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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	3,133,322,169	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	97,156,478	7520
			\$ 3,230,478,647
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,460,739,022	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$		7560
			\$ 1,460,739,022
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(		7675
			\$ 7680
5. Amounts held by members of foreign boards of trade			
Name(s):			
A. Cash	\$	262,315,245	7700
B. Securities	\$	2,082,143,444	7710
C. Unrealized gain (loss) on open futures contracts	\$	(160,843,366)	7720
D. Value of long option contracts	\$	32,250,132	7730
E. Value of short option contracts	\$(	(11,950,189)	7735
			\$ 2,203,915,266
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			
			\$ 7760
7. Segregated funds on hand (describe: )			
			\$ 7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	6,895,132,935	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	513,422,742	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	255,268,408	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	258,154,334	7785