



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	13,274,139,914 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	.....	\$	20,265,310,869 <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			
	.....	\$	4,377,849,232 <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	.....	\$	5,029,347,750 <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	.....	\$	(4,001,455,073) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	38,945,192,692 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	398,303,003 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	.....	\$	(334,304,488) <span style="border: 1px solid black; padding: 0 2px;">7047</span>
	.....	\$	63,998,515 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)			
	.....	\$	39,009,191,207 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	2,461,498,831 <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)	.....	\$	1,248,621,602 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	7,451,687,312 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	8,943,054,640 <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)	.....	\$	14,972,805,454 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(132,262,168) <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	5,029,347,750 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	.....	\$	(4,001,455,073) <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: _____)			
	.....	\$	4,043,883,815 <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	40,017,182,163 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	1,007,990,956 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation			
	.....	\$	741,174,633 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	.....	\$	266,816,323 <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	\$	15,481,940,247	8500
B. Securities (at market)	\$	9,762,634,712	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(2,311,059,064)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	214,087,403	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(324,020,352)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	22,823,582,946	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	322,829,764	8560
Less: amount offset by customer owned securities	\$	(321,084,842)	8570
	\$	1,744,922	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	22,825,327,868	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,255,999,325	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	98,905,000	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	565,686,110	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	2,233,137,123	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	9,936,165,368	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,196,948,602	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(270,515,561)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	214,087,403	8670
B. Value of open cleared swaps short option contracts	\$	(324,020,352)	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)	\$	23,906,393,018	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	1,081,065,150	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	479,331,885	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	601,733,265	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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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 .....	\$			7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash .....	\$	4,681,047,078		7315
B. Securities (at market) .....	\$	2,700,193,938		7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	300,632,210		7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	24,985,759		7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(10,788,279)		7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	7,696,070,706		7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	229,614,984		7351
Less: amount offset by customer owned securities .....	\$(	227,936,585)		7352
	\$	1,678,399		7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	7,697,749,105		7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	7,697,749,105		7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	2,334,102,236	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	89,342,968	7520
	\$		2,423,445,204
			7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	3,421,909,536	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$	0	7560
	\$		3,421,909,536
			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			
	\$	2,057,256,743	7700
B. Securities			
	\$	66,453,909	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	300,632,182	7720
D. Value of long option contracts			
	\$	24,985,759	7730
E. Value of short option contracts			
	\$(	(10,788,279)	7735
	\$		2,438,540,314
			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			
	\$		8,283,895,054
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		586,145,949
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		269,421,219
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		316,724,730
			7785