

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	15,572,810,354 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	.....	\$	11,178,397,221 <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			
	.....	\$	32,797,493 <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	.....	\$	451,670,883 <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	.....	\$	(460,085,437) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)			
	.....	\$	26,775,590,514 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	570,587,823 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	.....	\$	(569,074,252) <span style="border: 1px solid black; padding: 0 2px;">7047</span>
			1,513,571 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)			
			26,777,104,085 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	3,584,256,502 <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)	.....	\$	2,538,184,515 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	12,628,305,240 <span style="border: 1px solid black; padding: 0 2px;">7100</span>
B. Securities representing investments of customers' funds (at market)	.....	\$	<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)	.....	\$	8,640,212,706 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets			
	.....	\$	(39,186,533) <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	451,670,883 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	.....	\$	(460,085,437) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	6,763,270 <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>
			<span style="border: 1px solid black; padding: 0 2px;">7150</span>
12. Segregated funds on hand (describe: _____)			
			<span style="border: 1px solid black; padding: 0 2px;">7180</span>
13. Total amount in segregation (add lines 7 through 12)			
	.....	\$	27,350,121,146 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	.....	\$	573,017,061 <span style="border: 1px solid black; padding: 0 2px;">7190</span>
15. Management Target Amount for Excess funds in segregation			
	.....	\$	235,000,000 <span style="border: 1px solid black; padding: 0 2px;">7194</span>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
	.....	\$	338,017,061 <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	\$	5,293,925,911	8500
B. Securities (at market)	\$	9,317,276,358	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,520,881,085	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$		8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	( )	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	27,132,083,354	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	40,692,058	8560
Less: amount offset by customer owned securities	\$	( 39,450,328 )	8570
	\$	1,241,730	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	27,133,325,084	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,790,637,432	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	47,674,680	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,333,853,941	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	9,269,601,677	8650
9. Net settlement from (to) derivatives clearing organizations	\$	59,784,020	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$		8670
B. Value of open cleared swaps short option contracts	\$	( )	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)	\$	27,501,551,750	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	368,226,666	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	92,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	276,226,666	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	\$	62,882,313	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	124,382,454	7520
			\$ 187,264,767 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,385,848,649	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	100,005,533	7560
			\$ 1,485,854,182 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	50,971,394	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	1,644,864	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			\$ 52,616,258 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
A. Cash	\$		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	\$	5,444,070,402	7700
B. Securities	\$	1,332,365,922	7710
C. Unrealized gain (loss) on open futures contracts	\$	1,172,511,964	7720
D. Value of long option contracts	\$	17,621,375	7730
E. Value of short option contracts	\$(	(7,968,586)	7735
			\$ 7,958,601,077 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			
	\$	9,684,336,284	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	205,750,689	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	140,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	65,750,689	7785