

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash	\$ 21,480,420,123 <span style="border: 1px solid black; padding: 0 2px;">7010</span>
B. Securities (at market)	\$ 11,289,790,419 <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	\$ (5,125,462,564) <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	\$ 497,722,176 <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	\$ (357,586,619) <span style="border: 1px solid black; padding: 0 2px;">7033</span>
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ 27,784,883,535 <span style="border: 1px solid black; padding: 0 2px;">7040</span>
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount	\$ 977,312,529 <span style="border: 1px solid black; padding: 0 2px;">7045</span>
Less: amount offset by customer owned securities	\$ (975,257,860) <span style="border: 1px solid black; padding: 0 2px;">7047</span> \$ 2,054,669 <span style="border: 1px solid black; padding: 0 2px;">7050</span>
6. Amount required to be segregated (add lines 4 and 5)	\$ 27,786,938,204 <span style="border: 1px solid black; padding: 0 2px;">7060</span>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts	
A. Cash	\$ 522,343,654 <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)	\$ 352,184,057 <span style="border: 1px solid black; padding: 0 2px;">7090</span>
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	\$ 16,527,911,725 <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)	\$ 10,937,606,361 <span style="border: 1px solid black; padding: 0 2px;">7120</span>
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$ 338,309,956 <span style="border: 1px solid black; padding: 0 2px;">7130</span>
10. Exchange traded options	
A. Value of open long option contracts	\$ 497,722,176 <span style="border: 1px solid black; padding: 0 2px;">7132</span>
B. Value of open short option contracts	\$ (357,586,619) <span style="border: 1px solid black; padding: 0 2px;">7133</span>
11. Net equities with other FCMs	
A. Net liquidating equity	\$ 22,067,220 <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: _____)	\$ <span style="border: 1px solid black; padding: 0 2px;">7150</span>
13. Total amount in segregation (add lines 7 through 12)	\$ 28,840,558,530 <span style="border: 1px solid black; padding: 0 2px;">7180</span>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 1,053,620,326 <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	\$ 818,620,326 <span style="border: 1px solid black; padding: 0 2px;">7198</span>

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	5,875,981,010	8500
B. Securities (at market)	\$	10,000,671,267	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	12,738,219,362	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)	\$	28,614,871,639	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	77,656,770	8560
Less: amount offset by customer owned securities	\$	( 76,121,204 )	8570
	\$	1,535,566	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	28,616,407,205	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	4,002,511,512	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)	\$	54,527,744	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	14,920,401,318	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)	\$	9,946,143,524	8650
9. Net settlement from (to) derivatives clearing organizations	\$	14,091,455	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)	\$	28,937,675,553	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	321,268,348	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	\$	229,268,348	8770

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

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



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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	204,957,135	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):			
	\$	586,548,608	7520
	\$		791,505,743
2. Securities			
A. In safekeeping with banks located in the United States	\$	659,665,686	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):			
	\$	126,454,056	7560
	\$		786,119,742
3. Equities with registered futures commission merchants			
A. Cash	\$	85,824,509	7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$	19,952,195	7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
	\$		105,776,704
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	\$	5,479,747,367	7700
B. Securities	\$	1,533,119,679	7710
C. Unrealized gain (loss) on open futures contracts	\$	(182,014,553)	7720
D. Value of long option contracts	\$	37,310,271	7730
E. Value of short option contracts	\$(	(16,050,217)	7735
	\$		6,852,112,547
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			
	\$	8,535,514,736	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	201,984,366	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			
	\$	61,984,366	7785