

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	16,907,723,370	7010
B. Securities (at market)	\$	5,914,618,678	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(5,993,244,904)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,484,217,075	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,096,857,453)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,216,456,766	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	31,202,981	7045
Less: amount offset by customer owned securities	\$	(31,153,021)	7047
	\$	49,960	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	17,216,506,726	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	26,645,907	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	235,210,984	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,184,568,459	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,679,407,894	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	61,725,018	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,484,217,075	7132
B. Value of open short option contracts	\$	(2,096,857,453)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,029,179	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,591,947,063	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	375,440,337	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	188,440,337	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,995,672,656	8500
B. Securities (at market)	\$	4,619,670,299	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,593,833,500	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	187,536,969	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(152,972,899)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	15,243,740,525	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	14,948,077	8560
Less: amount offset by customer owned securities	\$	(13,954,700)	8570
	\$	993,377	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	15,244,733,902	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	132,667,185	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)	\$	226,065,707	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,996,327,229	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,393,615,938	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(59,359,772)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	187,536,969	8670
B. Value of open cleared swaps short option contracts	\$	(152,972,899)	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)	\$	15,723,880,357	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	479,146,455	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	434,146,455	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,109,387,535	7315
B. Securities (at market) .....	\$	1,116,366,769	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(191,169,818)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	527,421	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(28,439)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,035,083,468	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	734,979	7351
Less: amount offset by customer owned securities .....	\$	(287,042)	7352
	\$	447,937	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,035,531,405	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,035,531,405	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	812,619,856	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	812,619,856	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	820,403,862	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	820,403,862	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	\$	2,540,638,365	7700
B. Securities	\$	295,963,045	7710
C. Unrealized gain (loss) on open futures contracts	\$	(191,169,818)	7720
D. Value of long option contracts	\$	527,421	7730
E. Value of short option contracts	\$	(28,439)	7735
	\$	2,645,930,574	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,278,954,292	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	243,422,887	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	162,422,887	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	11,205,440,309	7010
B. Securities (at market)	..... \$	6,257,310,499	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(2,424,371,806)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	2,385,749,422	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	1,994,269,774)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	15,429,858,650	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	327,683,531	7045
Less: amount offset by customer owned securities	..... \$ (	325,199,305)	7047
6. Amount required to be segregated (add lines 4 and 5)	..... \$	15,432,342,876	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	38,110,515	7070
B. Securities representing investments of customers' funds (at market)	..... \$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	131,697,574	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	10,890,090,828	7100
B. Securities representing investments of customers' funds (at market)	..... \$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	6,125,613,140	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	112,789,958	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	2,385,749,422	7132
B. Value of open short option contracts	..... \$ (	1,994,269,774)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	20,402,893	7140
B. Securities representing investments of customers' funds (at market)	..... \$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	0	7170
12. Segregated funds on hand (describe: _____)	..... \$	0	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	17,710,184,556	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	2,277,841,680	7190
15. Management Target Amount for Excess funds in segregation	..... \$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	2,090,841,680	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	9,524,428,317	8500
B. Securities (at market)	..... \$	4,309,580,603	8510
2. Net unrealized profit (loss) in open cleared swaps	..... \$	744,464,520	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	..... \$	179,872,815	8530
B. Market value of open cleared swaps option contracts granted (sold)	..... \$ (	131,648,595)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	..... \$	14,626,697,660	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	117,716,777	8560
Less: amount offset by customer owned securities	..... \$ (	116,337,283)	8570
		1,379,494	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	..... \$	14,628,077,154	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	..... \$	353,501,837	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)	..... \$	186,886,277	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	..... \$	10,727,964,717	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	..... \$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	..... \$	4,122,694,326	8650
9. Net settlement from (to) derivatives clearing organizations	..... \$	(115,289,397)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	..... \$	179,872,815	8670
B. Value of open cleared swaps short option contracts	..... \$ (	131,648,595)	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)	..... \$	15,323,981,980	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	..... \$	695,904,826	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	..... \$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	..... \$	650,904,826	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	2,484,144,995	7315
B. Securities (at market) .....	\$	1,177,529,273	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	193,863,378	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	423,304	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(18,712)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	3,855,942,238	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	24,074,569	7351
Less: amount offset by customer owned securities .....	\$	(23,163,185)	7352
	\$	911,384	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	3,856,853,622	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	3,856,853,622	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	628,723,573	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):		7510	\$	0 7520
			\$	628,723,573 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	881,917,969	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):		7550	\$	0 7560
			\$	881,917,969 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	\$	2,081,969,478	7700	
B. Securities	\$	295,611,423	7710	
C. Unrealized gain (loss) on open futures contracts	\$	193,863,378	7720	
D. Value of long option contracts	\$	423,304	7730	
E. Value of short option contracts	\$	(18,712)	7735	\$ 2,571,848,871 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):		7750		\$ 0 7760
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7. Segregated funds on hand (describe: ) \$ 0 7765

8. Total funds in separate 17 CFR 30.7 accounts \$ 4,082,490,413 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360) \$ 225,636,791 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 81,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 144,636,791 7785



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	9,733,347,267	7010
B. Securities (at market)	\$	6,433,448,653	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	25,597,834	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,219,769,385	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,949,645,761)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,462,517,378	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	51,333,167	7045
Less: amount offset by customer owned securities	\$	(51,109,752)	7047
	\$	223,415	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,462,740,793	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	34,013,070	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	146,839,450	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,225,279,373	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	6,286,609,376	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	296,742,024	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,219,769,385	7132
B. Value of open short option contracts	\$	(1,949,645,761)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	24,594,695	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,284,201,612	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	821,460,819	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	634,460,819	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	9,085,094,743	8500
B. Securities (at market)	\$	4,580,350,762	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	638,404,312	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	207,053,694	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(202,425,694)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	14,308,477,817	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	12,133,528	8560
Less: amount offset by customer owned securities	\$	(10,629,644)	8570
	\$	1,503,884	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	14,309,981,701	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	121,444,040	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)	\$	290,016,715	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,110,854,238	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,290,334,047	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(58,817,802)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	207,053,694	8670
B. Value of open cleared swaps short option contracts	\$	(202,425,694)	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)	\$	14,758,459,238	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	448,477,537	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	403,477,537	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,097,376,067	7315
B. Securities (at market) .....	\$	1,105,507,149	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	477,011,654	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	343,193	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(1,215,772)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,679,022,291	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	16,171,051	7351
Less: amount offset by customer owned securities .....	\$	(15,689,679)	7352
	\$	481,372	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,679,503,663	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,679,503,663	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,214,635,371	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,214,635,371	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	816,792,713	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	816,792,713	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	\$	2,108,374,704	7700
B. Securities	\$	288,714,556	7710
C. Unrealized gain (loss) on open futures contracts	\$	477,011,654	7720
D. Value of long option contracts	\$	343,193	7730
E. Value of short option contracts	\$	(1,215,772)	7735
	\$	2,873,228,335	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	4,904,656,419	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	225,152,756	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	144,152,756	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	11,929,055,653	7010
B. Securities (at market)	\$	6,159,315,006	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,075,193,673)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,177,640,573	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,885,921,033)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,304,896,526	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	7,473,700	7045
Less: amount offset by customer owned securities	\$	(2,140,660)	7047
	\$	5,333,040	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	17,310,229,566	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	20,628,788	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	169,061,898	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	11,133,954,204	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	5,990,253,279	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	49,976,164	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,177,640,573	7132
B. Value of open short option contracts	\$	(1,885,921,033)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	25,773,906	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,681,367,779	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	371,138,213	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	184,138,213	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	8,853,128,136	8500
B. Securities (at market)	\$	4,893,257,308	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	1,579,216,643	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	204,488,428	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(166,869,900)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	15,363,220,615	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	1,909,808	8560
Less: amount offset by customer owned securities	\$	(1,853,868)	8570
	\$	55,940	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	15,363,276,555	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	250,469,876	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)	\$	239,051,071	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	10,710,212,276	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	4,654,206,238	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(36,202,778)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	204,488,428	8670
B. Value of open cleared swaps short option contracts	\$	(166,869,900)	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)	\$	15,855,355,211	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	492,078,656	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	447,078,656	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,768,531,109	7315
B. Securities (at market) .....	\$	1,081,819,043	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	10,047,718	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	1,676,279	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(1,745,231)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,860,328,918	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	1,162,477	7351
Less: amount offset by customer owned securities .....	\$	(1,126,215)	7352
	\$	36,262	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,860,365,180	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,860,365,180	7360

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7**

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

**FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS**

<b>1. Cash in banks</b>			
A. Banks located in the United States .....	\$	1,004,686,181	7500
<b>B. Other banks qualified under 17 CFR. 30.7</b>			
Name(s): .....	\$	0	7520
	\$	1,004,686,181	7530
<b>2. Securities</b>			
A. In safekeeping with banks located in the United States .....	\$	741,744,808	7540
<b>B. In safekeeping with other banks designated by 17 CFR. 30.7</b>			
Name(s): .....	\$	0	7560
	\$	741,744,808	7570
<b>3. Equities with registered futures commission merchants</b>			
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
<b>4. Amounts held by clearing organizations of foreign boards of trade</b>			
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
<b>5. Amounts held by members of foreign boards of trade</b>			
Name(s): .....			7690
A. Cash .....	\$	3,013,904,501	7700
B. Securities .....	\$	340,074,356	7710
C. Unrealized gain (loss) on open futures contracts .....	\$	10,047,718	7720
D. Value of long option contracts .....	\$	1,676,279	7730
E. Value of short option contracts .....	\$	(1,745,231)	7735
	\$	3,363,957,623	7740
<b>6. Amounts with other depositories designated by a foreign board of trade</b>			
Name(s): .....	\$	0	7750
<b>7. Segregated funds on hand (describe: _____ )</b>			
	\$	0	7765
<b>8. Total funds in separate 17 CFR 30.7 accounts</b>			
	\$	5,110,388,612	7770
<b>9. Excess (deficiency) set aside funds for secured amount</b>			
(Line Item 7770 minus Line Item 7360) .....	\$	250,023,432	7380
<b>10. Management target amount for excess funds in separate 17 CFR 30.7 accounts</b>			
	\$	81,000,000	7780
<b>11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess</b>			
	\$	169,023,432	7785



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	8,541,937,977	7010
B. Securities (at market)	..... \$	5,948,346,200	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	3,767,141,215	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	2,656,372,794	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	2,426,362,138)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	18,487,436,048	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	121,583,964	7045
Less: amount offset by customer owned securities	..... \$ (	120,639,237)	7047
		944,727	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	18,488,380,775	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	44,916,784	7070
B. Securities representing investments of customers' funds (at market)	..... \$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	151,596,469	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	12,041,372,485	7100
B. Securities representing investments of customers' funds (at market)	..... \$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	5,796,749,891	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	562,329,159	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	2,656,372,794	7132
B. Value of open short option contracts	..... \$ (	2,426,362,138)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	7,285,377	7140
B. Securities representing investments of customers' funds (at market)	..... \$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	0	7170
12. Segregated funds on hand (describe: _____)	..... \$	0	7150
13. Total amount in segregation (add lines 7 through 12)	..... \$	18,834,260,821	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	345,880,046	7190
15. Management Target Amount for Excess funds in segregation	..... \$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	158,880,046	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$	6,417,797,753 <span style="border: 1px solid black; padding: 0 2px;">8500</span>
B. Securities (at market)	.....	\$	4,779,241,051 <span style="border: 1px solid black; padding: 0 2px;">8510</span>
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	3,983,504,173 <span style="border: 1px solid black; padding: 0 2px;">8520</span>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	171,233,607 <span style="border: 1px solid black; padding: 0 2px;">8530</span>
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(186,633,392) <span style="border: 1px solid black; padding: 0 2px;">8540</span>
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	15,165,143,192 <span style="border: 1px solid black; padding: 0 2px;">8550</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	27,468,082 <span style="border: 1px solid black; padding: 0 2px;">8560</span>
Less: amount offset by customer owned securities	.....	\$	(24,536,381) <span style="border: 1px solid black; padding: 0 2px;">8570</span>
		\$	2,931,701 <span style="border: 1px solid black; padding: 0 2px;">8580</span>
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
		\$	15,168,074,893 <span style="border: 1px solid black; padding: 0 2px;">8590</span>

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	495,482,623 <span style="border: 1px solid black; padding: 0 2px;">8600</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8610</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	375,934,256 <span style="border: 1px solid black; padding: 0 2px;">8620</span>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	10,127,637,836 <span style="border: 1px solid black; padding: 0 2px;">8630</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8640</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	4,403,306,795 <span style="border: 1px solid black; padding: 0 2px;">8650</span>
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	263,601,828 <span style="border: 1px solid black; padding: 0 2px;">8660</span>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	171,233,607 <span style="border: 1px solid black; padding: 0 2px;">8670</span>
B. Value of open cleared swaps short option contracts	.....	\$	(186,633,392) <span style="border: 1px solid black; padding: 0 2px;">8680</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8690</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8700</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8710</span>
		\$	0 <span style="border: 1px solid black; padding: 0 2px;">8715</span>
12. Cleared swaps customer funds on hand (describe: _____)			
		\$	0 <span style="border: 1px solid black; padding: 0 2px;">8715</span>
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
		\$	15,650,563,553 <span style="border: 1px solid black; padding: 0 2px;">8720</span>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
		\$	482,488,660 <span style="border: 1px solid black; padding: 0 2px;">8730</span>
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	45,000,000 <span style="border: 1px solid black; padding: 0 2px;">8760</span>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			
		\$	437,488,660 <span style="border: 1px solid black; padding: 0 2px;">8770</span>

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,552,459,759	7315
B. Securities (at market) .....	\$	1,052,820,191	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	307,185,751	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	7,005,861	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(2,964,571)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,916,506,991	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	5,018,307	7351
Less: amount offset by customer owned securities .....	\$	(4,981,701)	7352
	\$	36,606	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,916,543,597	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,916,543,597	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,162,879,774	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,162,879,774	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	720,251,691	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	720,251,691	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	\$	2,610,307,518	7700
B. Securities	\$	332,568,643	7710
C. Unrealized gain (loss) on open futures contracts	\$	307,185,751	7720
D. Value of long option contracts	\$	7,005,861	7730
E. Value of short option contracts	\$	(2,964,571)	7735
	\$	3,254,103,202	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,137,234,667	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	220,691,070	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	139,691,070	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	9,993,968,030	7010
B. Securities (at market)	\$	7,507,905,592	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(488,555,242)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,432,749,069	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,217,920,360)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	17,228,147,089	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	201,394,597	7045
Less: amount offset by customer owned securities	\$	(201,325,098)	7047
	\$	69,499	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	17,228,216,588	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	25,358,713	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	172,331,415	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,889,794,337	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	7,335,574,379	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(55,383,309)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,432,749,069	7132
B. Value of open short option contracts	\$	(2,217,920,360)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	11,457,076	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,593,961,320	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	365,744,732	7190
15. Management Target Amount for Excess funds in segregation	\$	187,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	178,744,732	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 4,519,276,372	8500
B. Securities (at market)	.....	\$ 4,575,606,954	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 6,384,865,179	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 199,811,240	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (163,449,055)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 15,516,110,690	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 27,536,847	8560
Less: amount offset by customer owned securities	.....	\$ (27,479,517)	8570
		\$ 57,330	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 15,516,168,020	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 438,771,589	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)	.....	\$ 245,609,921	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 11,172,717,799	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 4,329,997,034	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (211,523,472)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 199,811,240	8670
B. Value of open cleared swaps short option contracts	.....	\$ (163,449,055)	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)	.....	\$ 16,011,935,056	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 495,767,036	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 450,767,036	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,756,034,325	7315
B. Securities (at market) .....	\$	1,098,256,025	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	89,126,750	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	7,810,448	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(1,093,925)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,950,133,623	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	19,764,698	7351
Less: amount offset by customer owned securities .....	\$	(19,121,491)	7352
	\$	643,207	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,950,776,830	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,950,776,830	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,261,501,157	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):		0	7520	\$ 1,261,501,157 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	756,057,229	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):		0	7560	\$ 756,057,229 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	\$	2,720,377,782	7700	
B. Securities	\$	342,198,936	7710	
C. Unrealized gain (loss) on open futures contracts	\$	89,126,750	7720	
D. Value of long option contracts	\$	7,810,448	7730	
E. Value of short option contracts	\$	(1,093,925)	7735	\$ 3,158,419,991 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):			7750	\$ 0 7760
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7. Segregated funds on hand (describe: )

	\$	0	7765	
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8. Total funds in separate 17 CFR 30.7 accounts

	\$	5,175,978,377	7770	
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$	225,201,547	7380	
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10. Management target amount for excess funds in separate 17 CFR 30.7 accounts

	\$	81,000,000	7780	
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11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess

	\$	144,201,547	7785	
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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	7,216,733,378	7010
B. Securities (at market)	\$	9,278,934,894	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(725,094,366)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,355,653,083	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,102,483,114)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,023,743,875	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	46,175,281	7045
Less: amount offset by customer owned securities	\$	(45,625,170)	7047
	\$	550,111	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,024,293,986	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	62,510,818	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	178,080,757	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,541,392,096	7100
B. Securities representing investments of customers' funds (at market)	\$	1	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	9,100,854,245	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	241,266,128	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,355,653,083	7132
B. Value of open short option contracts	\$	(2,102,483,114)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,050,722	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,394,324,736	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	370,030,750	7190
15. Management Target Amount for Excess funds in segregation	\$	240,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	130,030,750	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	4,814,727,387 <span style="border: 1px solid black; padding: 0 2px;">8500</span>
B. Securities (at market)	.....	\$	4,883,796,218 <span style="border: 1px solid black; padding: 0 2px;">8510</span>
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	6,013,193,105 <span style="border: 1px solid black; padding: 0 2px;">8520</span>
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	223,353,341 <span style="border: 1px solid black; padding: 0 2px;">8530</span>
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(174,464,265) <span style="border: 1px solid black; padding: 0 2px;">8540</span>
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	15,760,605,786 <span style="border: 1px solid black; padding: 0 2px;">8550</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	83,915,182 <span style="border: 1px solid black; padding: 0 2px;">8560</span>
Less: amount offset by customer owned securities	.....	\$	(36,230,134) <span style="border: 1px solid black; padding: 0 2px;">8570</span>
		\$	47,685,048 <span style="border: 1px solid black; padding: 0 2px;">8580</span>
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)			
	.....	\$	15,808,290,834 <span style="border: 1px solid black; padding: 0 2px;">8590</span>

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	218,177,035 <span style="border: 1px solid black; padding: 0 2px;">8600</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8610</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	470,511,537 <span style="border: 1px solid black; padding: 0 2px;">8620</span>
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	10,870,749,461 <span style="border: 1px solid black; padding: 0 2px;">8630</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8640</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	4,413,284,680 <span style="border: 1px solid black; padding: 0 2px;">8650</span>
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	242,261,583 <span style="border: 1px solid black; padding: 0 2px;">8660</span>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	223,353,341 <span style="border: 1px solid black; padding: 0 2px;">8670</span>
B. Value of open cleared swaps short option contracts	.....	\$	(174,464,265) <span style="border: 1px solid black; padding: 0 2px;">8680</span>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8690</span>
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8700</span>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8710</span>
	.....	\$	0 <span style="border: 1px solid black; padding: 0 2px;">8715</span>
12. Cleared swaps customer funds on hand (describe: _____)			
	.....	\$	16,263,873,372 <span style="border: 1px solid black; padding: 0 2px;">8720</span>
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)			
	.....	\$	455,582,538 <span style="border: 1px solid black; padding: 0 2px;">8730</span>
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)			
	.....	\$	45,000,000 <span style="border: 1px solid black; padding: 0 2px;">8760</span>
15. Management target amount for excess funds in cleared swaps segregated accounts			
	.....	\$	410,582,538 <span style="border: 1px solid black; padding: 0 2px;">8770</span>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,949,560,130	7315
B. Securities (at market) .....	\$	1,110,232,954	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	41,503,329	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	4,290,813	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	0	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,105,587,226	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	5,696,743	7351
Less: amount offset by customer owned securities .....	\$	(5,241,832)	7352
	\$	454,911	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,106,042,137	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,106,042,137	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	884,189,257	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	884,189,257	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	856,166,701	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	856,166,701	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	\$	3,287,615,115	7700
B. Securities	\$	254,066,374	7710
C. Unrealized gain (loss) on open futures contracts	\$	41,503,329	7720
D. Value of long option contracts	\$	4,290,813	7730
E. Value of short option contracts	\$	(0)	7735
	\$	3,587,475,631	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,327,831,589	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	221,789,452	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	140,789,452	7785

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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	10,759,160,126	7010
B. Securities (at market)	\$	8,964,916,698	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(3,510,091,548)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,980,904,534	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,559,029,737)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,635,860,073	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	206,127,091	7045
Less: amount offset by customer owned securities	\$	(205,940,786)	7047
	\$	186,305	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,636,046,378	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	46,602,715	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	157,388,676	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,460,073,898	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	8,807,528,148	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	99,632,271	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,980,904,534	7132
B. Value of open short option contracts	\$	(2,559,029,737)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	15,658,186	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,008,758,691	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	372,712,313	7190
15. Management Target Amount for Excess funds in segregation	\$	240,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	132,712,313	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 3,813,181,581	8500
B. Securities (at market)	.....	\$ 4,653,953,991	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 7,405,527,831	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 238,673,962	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (221,398,722)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 15,889,938,643	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 99,437,996	8560
Less: amount offset by customer owned securities	.....	\$ (94,395,011)	8570
		\$ 5,042,985	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 15,894,981,628	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 817,826,039	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)	.....	\$ 374,335,269	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 11,045,295,591	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 4,279,618,722	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (94,221,779)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 238,673,962	8670
B. Value of open cleared swaps short option contracts	.....	\$ (221,398,722)	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)	.....	\$ 16,440,129,082	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 545,147,454	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 500,147,454	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	4,510,087,917	7315
B. Securities (at market) .....	\$	914,700,765	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(122,085,312)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	5,153,550	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	0	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,307,856,920	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	19,102,348	7351
Less: amount offset by customer owned securities .....	\$	(18,866,133)	7352
	\$	236,215	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,308,093,135	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,308,093,135	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,183,181,621	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,183,181,621	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	655,349,065	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	655,349,065	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	\$	3,547,265,707	7700
B. Securities	\$	259,351,808	7710
C. Unrealized gain (loss) on open futures contracts	\$	(122,085,312)	7720
D. Value of long option contracts	\$	5,153,550	7730
E. Value of short option contracts	\$	(0)	7735
	\$	3,689,685,753	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,528,216,439	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	220,123,304	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	139,123,304	7785



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,720,422,356	7010
B. Securities (at market)	\$	8,710,243,092	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	1,954,827,311	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,875,805,218	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,698,637,778)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,562,660,199	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	61,148,530	7045
Less: amount offset by customer owned securities	\$	(60,937,193)	7047
	\$	211,337	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,562,871,536	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	39,031,835	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	276,446,999	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,452,328,753	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	8,433,796,092	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	544,672,837	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,875,805,218	7132
B. Value of open short option contracts	\$	(2,698,637,778)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,390,333	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,939,834,289	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	376,962,753	7190
15. Management Target Amount for Excess funds in segregation	\$	240,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	136,962,753	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	5,427,289,992	8500
B. Securities (at market)	\$	4,289,546,331	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	6,778,229,825	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	273,712,590	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(206,906,780)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	16,561,871,958	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	14,048,721	8560
Less: amount offset by customer owned securities	\$	(13,690,726)	8570
	\$	357,995	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	16,562,229,953	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	409,213,340	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)	\$	397,474,121	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	12,143,833,182	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,892,072,210	8650
9. Net settlement from (to) derivatives clearing organizations	\$	148,649,275	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	273,712,590	8670
B. Value of open cleared swaps short option contracts	\$	(206,906,780)	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)	\$	17,058,047,938	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	495,817,985	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	45,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	450,817,985	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	4,445,687,171	7315
B. Securities (at market) .....	\$	986,438,771	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	453,974,772	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	8,423,280	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(1,253,660)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,893,270,334	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	974,036	7351
Less: amount offset by customer owned securities .....	\$	(921,595)	7352
	\$	52,441	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,893,322,775	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,893,322,775	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,382,157,889	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,382,157,889	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	739,667,234	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	739,667,234	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	\$	3,286,463,809	7700
B. Securities	\$	246,771,539	7710
C. Unrealized gain (loss) on open futures contracts	\$	453,974,772	7720
D. Value of long option contracts	\$	8,423,280	7730
E. Value of short option contracts	\$	(1,253,660)	7735
	\$	3,994,379,740	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	6,116,204,863	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	222,882,088	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	81,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	141,882,088	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	6,316,224,655	7010
B. Securities (at market)	\$	8,590,229,866	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	870,509,273	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,442,559,569	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,214,492,970)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,005,030,393	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	51,212,912	7045
Less: amount offset by customer owned securities	\$	(50,478,049)	7047
	\$	734,863	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,005,765,256	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	76,511,776	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	340,225,777	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,247,654,679	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	8,250,004,089	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	307,696,486	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,442,559,569	7132
B. Value of open short option contracts	\$	(2,214,492,970)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,045,406	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,466,204,812	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	460,439,556	7190
15. Management Target Amount for Excess funds in segregation	\$	330,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	130,439,556	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

**CLEARED SWAPS CUSTOMER REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	6,076,631,951	8500
B. Securities (at market)	..... \$	4,287,563,742	8510
2. Net unrealized profit (loss) in open cleared swaps	..... \$	6,749,843,185	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	..... \$	236,074,600	8530
B. Market value of open cleared swaps option contracts granted (sold)	..... \$ (	111,715,319)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	..... \$	17,238,398,159	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	35,973,410	8560
Less: amount offset by customer owned securities	..... \$ (	35,349,510)	8570
	..... \$	623,900	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	..... \$	17,239,022,059	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	..... \$	209,895,460	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)	..... \$	419,509,925	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	..... \$	12,751,541,592	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	..... \$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	..... \$	3,868,053,818	8650
9. Net settlement from (to) derivatives clearing organizations	..... \$	296,831,059	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	..... \$	236,074,600	8670
B. Value of open cleared swaps short option contracts	..... \$ (	111,715,319)	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)	..... \$	17,670,191,135	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	..... \$	431,169,076	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	..... \$	59,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	..... \$	372,169,076	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,959,893,184	7315
B. Securities (at market) .....	\$	1,398,201,297	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	499,181,692	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	11,339,114	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(2,670,200)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,865,945,087	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	31,784,884	7351
Less: amount offset by customer owned securities .....	\$	(31,170,937)	7352
	\$	613,947	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,866,559,034	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,866,559,034	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,588,619,797	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,588,619,797	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,149,192,569	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	1,149,192,569	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	\$	2,596,082,178	7700
B. Securities	\$	249,008,730	7710
C. Unrealized gain (loss) on open futures contracts	\$	499,181,691	7720
D. Value of long option contracts	\$	11,339,114	7730
E. Value of short option contracts	\$	(2,670,200)	7735
	\$	3,352,941,513	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			
	\$	6,090,753,879	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	224,194,845	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	91,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	133,194,845	7785



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	2,940,309,397	7010
B. Securities (at market)	\$	8,082,353,933	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	4,805,393,953	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,691,180,111	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$(	2,664,503,976)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,854,733,418	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	50,185,396	7045
Less: amount offset by customer owned securities	\$	(49,892,407)	7047
	\$	292,989	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,855,026,407	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	54,983,244	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	275,572,315	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,569,692,003	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	7,806,781,618	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(433,062,663)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,691,180,111	7132
B. Value of open short option contracts	\$(	2,664,503,976)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	15,462,175	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	16,316,104,827	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	461,078,420	7190
15. Management Target Amount for Excess funds in segregation	\$	330,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	131,078,420	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 3,767,926,448	8500
B. Securities (at market)	.....	\$ 3,894,128,396	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 8,352,137,659	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 238,178,233	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (171,403,890)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 16,080,966,846	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 44,663,378	8560
Less: amount offset by customer owned securities	.....	\$ (44,559,687)	8570
		\$ 103,691	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 16,081,070,537	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 203,335,655	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)	.....	\$ 371,628,656	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 12,464,631,311	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 3,522,499,739	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (106,402,126)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 238,178,233	8670
B. Value of open cleared swaps short option contracts	.....	\$ (171,403,890)	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)	.....	\$ 16,522,467,578	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 441,397,041	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 59,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 382,397,041	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	3,863,139,141	7315
B. Securities (at market) .....	\$	1,155,939,334	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	584,918,661	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	10,013,875	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(1,927,650)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,612,083,361	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	29,823,452	7351
Less: amount offset by customer owned securities .....	\$	(28,850,581)	7352
	\$	972,871	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,613,056,232	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,613,056,232	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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	\$	1,620,160,287	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,620,160,287	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	838,170,729	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	838,170,729	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	\$	2,474,766,766	7700
B. Securities	\$	317,768,606	7710
C. Unrealized gain (loss) on open futures contracts	\$	584,918,661	7720
D. Value of long option contracts	\$	10,013,875	7730
E. Value of short option contracts	\$	(1,927,650)	7735
	\$	3,385,540,258	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):			7750
	\$	0	7760
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,843,871,274	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	230,815,042	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	91,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	139,815,042	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	7,101,934,914	7010
B. Securities (at market)	\$	9,637,276,219	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,523,041,331)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,364,602,575	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,361,808,656)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,218,963,721	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	422,917,359	7045
Less: amount offset by customer owned securities	\$	(422,741,657)	7047
	\$	175,702	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,219,139,423	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	20,260,953	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	247,098,562	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,990,193,330	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	9,390,177,657	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	12,303,770	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,364,602,575	7132
B. Value of open short option contracts	\$	(2,361,808,656)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	17,863,934	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	15,680,692,125	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	461,552,702	7190
15. Management Target Amount for Excess funds in segregation	\$	330,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	131,552,702	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND FUNDS IN CLEARED SWAPS CUSTOMER  
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	3,793,050,153	8500
B. Securities (at market)	\$	4,176,816,592	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8,091,810,896	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	238,066,151	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(163,215,940)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	16,136,527,852	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	122,135,126	8560
Less: amount offset by customer owned securities	\$	(121,211,727)	8570
	\$	923,399	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	16,137,451,251	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	250,537,750	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)	\$	253,226,256	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	12,521,445,127	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	3,923,590,336	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(226,477,124)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	238,066,151	8670
B. Value of open cleared swaps short option contracts	\$	(163,215,940)	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)	\$	16,797,172,556	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	659,721,305	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	150,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	509,721,305	8770

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

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 .....	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash .....	\$	4,207,913,312	7315
B. Securities (at market) .....	\$	1,047,892,824	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(142,347,856)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	6,423,256	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(913,500)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	5,118,968,036	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	27,141,277	7351
Less: amount offset by customer owned securities .....	\$	(26,968,303)	7352
	\$	172,974	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	5,119,141,010	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	5,119,141,010	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD  
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES  
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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 .....	\$	1,439,468,549	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): .....		0	7520
			\$ 1,439,468,549 7530
2. Securities			
A. In safekeeping with banks located in the United States .....	\$	757,152,027	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): .....		0	7560
			\$ 757,152,027 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 .....	\$	3,022,590,584	7700
B. Securities .....	\$	290,740,798	7710
C. Unrealized gain (loss) on open futures contracts .....	\$	(142,347,857)	7720
D. Value of long option contracts .....	\$	6,423,256	7730
E. Value of short option contracts .....	\$(	(913,500)	7735
			\$ 3,176,493,281 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): .....			7750
			\$ 0 7760
7. Segregated funds on hand (describe: _____ ) .....			
			\$ 0 7765
8. Total funds in separate 17 CFR 30.7 accounts .....			
		\$ 5,373,113,857	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360) .....	\$	253,972,847	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts .....			
	\$	100,000,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess .....			
	\$	153,972,847	7785