

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	4,290,528,862	7010
B. Securities (at market)	\$	5,106,514,056	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	5,214,307,579	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,446,021,085	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,041,189,262)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,016,182,320	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	32,420,245	7045
Less: amount offset by customer owned securities	\$	(31,980,621)	7047
	\$	439,624	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,016,621,944	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	43,615,134	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)	\$	122,575,959	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,830,860,243	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)	\$	4,983,938,283	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	172,856,863	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,446,021,085	7132
B. Value of open short option contracts	\$	(2,041,189,262)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	8,007,314	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)	\$	15,566,685,619	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	550,063,675	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	\$	363,063,675	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	.....	\$	3,222,122,962 <span style="border: 1px solid black; padding: 0 2px;">8500</span>
B. Securities (at market)	.....	\$	4,153,029,015 <span style="border: 1px solid black; padding: 0 2px;">8510</span>
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	7,021,531,134 <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	.....	\$	120,818,153 <span style="border: 1px solid black; padding: 0 2px;">8530</span>
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(169,102,985) <span style="border: 1px solid black; padding: 0 2px;">8540</span>
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	14,348,398,279 <span style="border: 1px solid black; padding: 0 2px;">8550</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	26,034,573 <span style="border: 1px solid black; padding: 0 2px;">8560</span>
Less: amount offset by customer owned securities	.....	\$	(26,003,113) <span style="border: 1px solid black; padding: 0 2px;">8570</span>
			31,460 <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)			
		\$	14,348,429,739 <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	.....	\$	152,845,883 <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)	.....	\$	537,507,408 <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	.....	\$	10,676,734,064 <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)	.....	\$	3,615,521,608 <span style="border: 1px solid black; padding: 0 2px;">8650</span>
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(46,497,833) <span style="border: 1px solid black; padding: 0 2px;">8660</span>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	120,818,153 <span style="border: 1px solid black; padding: 0 2px;">8670</span>
B. Value of open cleared swaps short option contracts	.....	\$	(169,102,985) <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)			
		\$	14,887,826,298 <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)			
		\$	539,396,559 <span style="border: 1px solid black; padding: 0 2px;">8730</span>
15. Management target amount for excess funds in cleared swaps segregated accounts			
		\$	26,000,000 <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			
		\$	513,396,559 <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 .....	\$	3,372,644,518	7315
B. Securities (at market) .....	\$	693,766,785	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(171,307,838)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	845,350	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(861,440)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	3,895,087,375	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	58,570,120	7351
Less: amount offset by customer owned securities .....	\$	(58,036,829)	7352
	\$	533,291	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	3,895,620,666	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	3,895,620,666	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	\$	932,495,243	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	932,495,243	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	466,545,780	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	466,545,780	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	\$	2,694,548,873	7700
B. Securities	\$	227,221,165	7710
C. Unrealized gain (loss) on open futures contracts	\$	(171,307,838)	7720
D. Value of long option contracts	\$	845,350	7730
E. Value of short option contracts	\$	(861,440)	7735
	\$	2,750,446,110	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			
	\$	4,149,487,133	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	253,866,467	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			
	\$	172,866,467	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	10,134,050,219	7010
B. Securities (at market)	\$	5,386,403,076	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,438,428,825)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,286,264,113	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,859,172,956)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	14,509,115,627	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	88,684,918	7045
Less: amount offset by customer owned securities	\$	(88,593,234)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	14,509,207,311	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	27,723,777	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)	\$	188,093,157	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,532,020,667	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)	\$	5,198,310,116	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	76,929,456	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,286,264,113	7132
B. Value of open short option contracts	\$	(1,859,172,956)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,144,305	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)	\$	15,462,312,635	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	953,105,324	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	\$	766,105,324	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	\$	5,165,219,014	8500
B. Securities (at market)	\$	4,909,211,856	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	5,398,985,466	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	155,602,005	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(173,027,639)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	15,455,990,702	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	43,972,264	8560
Less: amount offset by customer owned securities	\$	(43,888,105)	8570
	\$	84,159	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	15,456,074,861	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	101,596,085	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)	\$	784,650,598	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	11,028,036,593	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)	\$	4,124,561,258	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(40,851,698)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	155,602,005	8670
B. Value of open cleared swaps short option contracts	\$	(173,027,639)	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)	\$	15,980,567,202	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	524,492,341	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	\$	479,492,341	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 .....	\$	3,199,360,862	7315
B. Securities (at market) .....	\$	870,248,714	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(298,669,432)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	300,258	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(392,206)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	3,770,848,196	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	30,906,667	7351
Less: amount offset by customer owned securities .....	\$	(6,086,294)	7352
	\$	24,820,373	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	3,795,668,569	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	3,795,668,569	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	\$	887,449,715	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	887,449,715	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	590,226,697	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	590,226,697	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	\$	2,560,980,839	7700
B. Securities	\$	280,022,150	7710
C. Unrealized gain (loss) on open futures contracts	\$	(298,669,432)	7720
D. Value of long option contracts	\$	300,258	7730
E. Value of short option contracts	\$	(392,206)	7735
	\$	2,542,241,609	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			
	\$	4,019,918,021	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	224,249,452	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			
	\$	143,249,452	7785



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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	5,783,757,073	7010
B. Securities (at market)	\$	5,078,067,642	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,759,013,845	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,179,953,643	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,789,950,517)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,010,841,686	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	33,071,425	7045
Less: amount offset by customer owned securities	\$	(33,041,081)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	15,010,872,030	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	30,697,058	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)	\$	138,571,019	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	9,897,374,281	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)	\$	4,939,496,804	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	113,647,758	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,179,953,643	7132
B. Value of open short option contracts	\$	(1,789,950,517)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	10,992,705	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)	\$	15,520,782,751	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	509,910,721	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	\$	322,910,721	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	.....	\$ 3,573,055,960	8500
B. Securities (at market)	.....	\$ 4,271,081,852	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 5,855,848,649	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 160,777,120	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (166,594,395)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 13,694,169,186	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 87,476,248	8560
Less: amount offset by customer owned securities	.....	\$ (87,247,145)	8570
		\$ 229,103	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 13,694,398,289	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 121,638,178	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)	.....	\$ 296,568,345	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 9,945,107,676	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)	.....	\$ 3,974,513,506	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (87,983,547)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 160,777,120	8670
B. Value of open cleared swaps short option contracts	.....	\$ (166,594,395)	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)	.....	\$ 14,244,026,883	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 549,628,594	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	.....	\$ 504,628,594	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 .....	\$	3,005,554,022	7315
B. Securities (at market) .....	\$	853,938,283	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(356,468,687)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	91,683	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(320,549)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	3,502,794,752	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	32,910,603	7351
Less: amount offset by customer owned securities .....	\$	(31,833,945)	7352
	\$	1,076,658	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	3,503,871,410	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	3,503,871,410	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	\$	1,011,891,500	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,011,891,500	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	580,824,171	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	580,824,171	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	\$	2,251,682,956	7700
B. Securities	\$	273,114,258	7710
C. Unrealized gain (loss) on open futures contracts	\$	(356,468,686)	7720
D. Value of long option contracts	\$	91,683	7730
E. Value of short option contracts	\$	(320,549)	7735
	\$	2,168,099,662	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			
	\$	3,760,815,333	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	256,943,923	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			
	\$	175,943,923	7785

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	4,446,541,041	7010
B. Securities (at market)	\$	5,294,520,978	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	5,479,989,318	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,566,388,004	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,951,745,606)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	15,835,693,735	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	31,362,008	7045
Less: amount offset by customer owned securities	\$	(31,284,050)	7047
	\$	77,958	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	15,835,771,693	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	32,507,070	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)	\$	120,805,339	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,100,395,286	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)	\$	5,173,715,810	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	158,015,127	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,566,388,004	7132
B. Value of open short option contracts	\$	(1,951,745,606)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	12,347,750	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)	\$	16,212,428,780	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	376,657,087	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	\$	189,657,087	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	\$	1,443,145,967	8500
B. Securities (at market)	\$	4,369,769,963	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	6,959,877,688	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	162,159,569	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(202,889,228)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	12,732,063,959	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	48,640,938	8560
Less: amount offset by customer owned securities	\$	(48,101,423)	8570
	\$	539,515	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	12,732,603,474	8590

**FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	119,128,126	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)	\$	327,447,287	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	8,844,338,732	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)	\$	4,042,322,675	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(18,619,505)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	162,159,569	8670
B. Value of open cleared swaps short option contracts	\$	(202,889,228)	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)	\$	13,273,887,656	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	541,284,182	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	\$	496,284,182	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 .....	\$	3,035,074,163	7315
B. Securities (at market) .....	\$	827,862,598	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(466,303,056)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	415,028	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(381,660)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	3,396,667,073	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	17,032,032	7351
Less: amount offset by customer owned securities .....	\$	(16,789,323)	7352
	\$	242,709	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	3,396,909,782	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	3,396,909,782	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	\$	879,232,186	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	879,232,186	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	557,515,179	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	557,515,179	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	\$	2,405,222,346	7700
B. Securities	\$	270,347,554	7710
C. Unrealized gain (loss) on open futures contracts	\$	(466,303,056)	7720
D. Value of long option contracts	\$	415,028	7730
E. Value of short option contracts	\$	(381,660)	7735
	\$	2,209,300,212	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			
	\$	3,646,047,577	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	249,137,795	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			
	\$	168,137,795	7785



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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	\$	11,219,341,177	7010
B. Securities (at market)	\$	5,825,888,135	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(719,491,641)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,211,028,738	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,718,201,569)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,818,564,840	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	41,381,670	7045
Less: amount offset by customer owned securities	\$	(41,049,391)	7047
	\$	332,279	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,818,897,119	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	\$	30,192,971	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)	\$	204,069,353	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	10,347,803,787	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)	\$	5,621,818,951	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	462,862,731	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,211,028,738	7132
B. Value of open short option contracts	\$	(1,718,201,569)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	16,951,428	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)	\$	17,176,526,390	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	357,629,271	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	\$	170,629,271	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	.....	\$ 6,015,828,404	8500
B. Securities (at market)	.....	\$ 4,536,768,103	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 3,044,833,196	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$ 162,682,064	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ (148,151,171)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 13,611,960,596	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 42,007,307	8560
Less: amount offset by customer owned securities	.....	\$ (40,159,036)	8570
		\$ 1,848,271	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 13,613,808,867	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 139,470,824	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)	.....	\$ 263,207,425	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 9,180,534,294	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)	.....	\$ 4,273,560,678	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ 234,419,874	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$ 162,682,064	8670
B. Value of open cleared swaps short option contracts	.....	\$ (148,151,171)	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)	.....	\$ 14,105,723,988	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 491,915,121	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	.....	\$ 446,915,121	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 .....	\$	3,233,593,022	7315
B. Securities (at market) .....	\$	880,673,884	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade .....	\$	(108,105,613)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade .....	\$	19,955	7335
B. Market value of open contracts granted (sold) on a foreign board of trade .....	\$	(37,891)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.) .....	\$	4,006,143,357	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount .....	\$	4,654,766	7351
Less: amount offset by customer owned securities .....	\$	(4,453,438)	7352
	\$	201,328	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) .....	\$	4,006,344,685	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. ....	\$	4,006,344,685	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	\$	1,152,013,087	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		0	7520
	\$	1,152,013,087	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	566,551,588	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		0	7560
	\$	566,551,588	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	\$	2,309,171,070	7700
B. Securities	\$	314,122,410	7710
C. Unrealized gain (loss) on open futures contracts	\$	(108,105,613)	7720
D. Value of long option contracts	\$	19,955	7730
E. Value of short option contracts	\$	(37,891)	7735
	\$	2,515,169,931	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			
	\$	4,233,734,606	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	227,389,921	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			
	\$	146,389,921	7785

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
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 <span style="border: 1px solid black; padding: 0 2px;">8500</span>
B. Securities (at market)	.....	\$	4,309,580,603 <span style="border: 1px solid black; padding: 0 2px;">8510</span>
2. Net unrealized profit (loss) in open cleared swaps			
	.....	\$	744,464,520 <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	.....	\$	179,872,815 <span style="border: 1px solid black; padding: 0 2px;">8530</span>
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$	(131,648,595) <span style="border: 1px solid black; padding: 0 2px;">8540</span>
4. Net equity (deficit) (add lines 1, 2 and 3)			
	.....	\$	14,626,697,660 <span style="border: 1px solid black; padding: 0 2px;">8550</span>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	117,716,777 <span style="border: 1px solid black; padding: 0 2px;">8560</span>
Less: amount offset by customer owned securities	.....	\$	(116,337,283) <span style="border: 1px solid black; padding: 0 2px;">8570</span>
			1,379,494 <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)			
		\$	14,628,077,154 <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	.....	\$	353,501,837 <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)	.....	\$	186,886,277 <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	.....	\$	10,727,964,717 <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)	.....	\$	4,122,694,326 <span style="border: 1px solid black; padding: 0 2px;">8650</span>
9. Net settlement from (to) derivatives clearing organizations			
	.....	\$	(115,289,397) <span style="border: 1px solid black; padding: 0 2px;">8660</span>
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	179,872,815 <span style="border: 1px solid black; padding: 0 2px;">8670</span>
B. Value of open cleared swaps short option contracts	.....	\$	(131,648,595) <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)			
		\$	15,323,981,980 <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)			
		\$	695,904,826 <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			
		\$	650,904,826 <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 .....	\$	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):	\$	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):	\$	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	
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8. Total funds in separate 17 CFR 30.7 accounts

	\$	4,082,490,413	7770	
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9. Excess (deficiency) set aside funds for secured amount

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

	\$	144,636,791	7785	
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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
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

1. Cash in banks			
A. Banks located in the United States	\$	1,004,686,181	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):	\$	0	7520
	\$	1,004,686,181	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	741,744,808	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$	0	7560
	\$	741,744,808	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	\$	3,013,904,501	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
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	\$		0
	\$		7760
7. Segregated funds on hand (describe: _____ )			
	\$		0
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,110,388,612	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	250,023,432	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			
	\$	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
6. Amount required to be segregated (add lines 4 and 5)	\$	944,727	7050
	\$	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	8500
B. Securities (at market)	..... \$	4,779,241,051	8510
2. Net unrealized profit (loss) in open cleared swaps	..... \$	3,983,504,173	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	..... \$	171,233,607	8530
B. Market value of open cleared swaps option contracts granted (sold)	..... \$ (	186,633,392)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	..... \$	15,165,143,192	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	27,468,082	8560
Less: amount offset by customer owned securities	..... \$ (	24,536,381)	8570
	..... \$	2,931,701	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	..... \$	15,168,074,893	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	..... \$	495,482,623	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)	..... \$	375,934,256	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	..... \$	10,127,637,836	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)	..... \$	4,403,306,795	8650
9. Net settlement from (to) derivatives clearing organizations	..... \$	263,601,828	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	..... \$	171,233,607	8670
B. Value of open cleared swaps short option contracts	..... \$ (	186,633,392)	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)	..... \$	15,650,563,553	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	..... \$	482,488,660	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	..... \$	437,488,660	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 .....	\$	3,552,459,759	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):		7510	\$	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):		7550	\$	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
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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
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
7. Segregated funds on hand (describe: )			
	\$	0	7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,175,978,377	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	225,201,547	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			
	\$	144,201,547	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
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

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**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

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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 .....	\$	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