STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash $ 14,537,794,804 7010
   B. Securities (at market) 8,906,882,892 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,267,096,995 7030

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 591,753,970 7032
   B. Deduct market value of open option contracts granted (sold) on a contract market (478,104,720) 7033

4. Net equity (deficit) (add lines 1, 2, and 3) 26,825,423,941 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount 321,945,500 7045
   Less: amount offset by customer owned securities (320,944,423) 7047

6. Amount required to be segregated (add lines 4 and 5) $ 26,826,425,018 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,213,598,220 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) 1,083,010,214 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash $ 13,949,942,432 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) 7,823,872,677 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets 12,059,951 7130

10. Exchange traded options
    A. Value of open long option contracts 591,753,970 7132
    B. Value of open short option contracts (478,104,720) 7133

11. Net equities with other FCMs
    A. Net liquidating equity 13,568,977 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) 27,209,701,721 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $ 383,276,703 7190
15. Management Target Amount for Excess funds in segregation $ 235,000,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount $ 148,276,703 7198
1. Amount required to be segregated in accordance
   with Commission regulation 32.6 $0 7200

2. Funds in segregated accounts
   A. Cash $0 7210
   B. Securities (at market) $0 7220
   C. Total $0 7230

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1) $0 7240
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 $ 3,879,152,868 7315
   B. Securities (at market) $ 2,942,965,868 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 741,415,691 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade 15,775,526 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade (24,411,957) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $ 7,554,897,966 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 106,014,862 7351
   Less: amount offset by customer owned securities (104,973,896) 7352 1,040,966 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 7,555,938,962 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 7,555,938,962 7360
# Statement of Secured Amounts and Funds Held in Separate Accounts

## Funds Deposited in Separate Regulation 30.7 Accounts

### 1. Cash in banks
- **A. Banks located in the United States**
  - Amount: $315,911,113
- **B. Other banks qualified under Regulation 30.7**
  - Name(s):
    - Amount: $1,133,167,599

### 2. Securities
- **A. In safekeeping with banks located in the United States**
  - Amount: $537,767,813
- **B. In safekeeping with other banks qualified under Regulation 30.7**
  - Name(s):
    - Amount: $537,767,813

### 3. Equities with registered futures commission merchants
- **A. Cash**
  - Amount: $24,450,903
- **B. Securities**
  - Amount: $3,774,673
- **C. Unrealized gain (loss) on open futures contracts**
  - Amount: $28,225,576
- **D. Value of long option contracts**
  - Amount: $0
- **E. Value of short option contracts**
  - Amount: $0

### 4. Amounts held by clearing organizations of foreign boards of trade
- **Name(s):**
  - Amount: $2,935,886,390
- **B. Securities**
  - Amount: $2,405,198,055
- **C. Amount due to (from) clearing organizations - daily variation**
  - Amount: $737,641,018
- **D. Value of long option contracts**
  - Amount: $15,775,526
- **E. Value of short option contracts**
  - Amount: $15,775,526

### 5. Amounts held by members of foreign boards of trade
- **Name(s):**
  - Amount: $2,935,886,390
- **B. Securities**
  - Amount: $2,405,198,055
- **C. Unrealized gain (loss) on open futures contracts**
  - Amount: $737,641,018
- **D. Value of long option contracts**
  - Amount: $15,775,526
- **E. Value of short option contracts**
  - Amount: $15,775,526

### 6. Amounts with other depositories designated by a foreign board of trade
- **Name(s):**
  - Amount: $2,935,886,390

### 7. Segregated funds on hand
- **Name(s):**
  - Amount: $7,769,250,020

### 8. Total funds in separate section 30.7 accounts
- **Amount:** $7,769,250,020

### 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)
- **Amount:** $213,311,058

### 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- **Amount:** $140,000,000

### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
- **Amount:** $73,311,058

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### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $25,487,966,134
   - B. Securities (at market): 11,019,588,990

2. Net unrealized profit (loss) in open cleared swaps: (10,970,217,422)

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): (0)

4. Net equity (deficit) (add lines 1, 2, and 3): $25,537,337,702

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $120,214,941
   - Less: amount offset by customer owned securities: 119,514,258

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,538,038,385

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,573,448,749
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 385,016,207

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 10,591,732,774
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 10,634,572,783

9. Net settlement from (to) derivatives clearing organizations: (219,901,355)

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: (0)

11. Net equities with other FCMs
    - A. Net liquidating equity: 0
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0

12. Cleared swaps customer funds on hand (describe: )
    - $25,964,869,158

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): $426,830,773

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $92,000,000

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: $334,830,773

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess: $334,830,773

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