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

1. **Net ledger balance**
   - **A. Cash** $13,132,556,519
   - **B. Securities (at market)** $8,607,990,056

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** $3,582,270,975

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** $508,539,670
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** ($439,139,598)

4. **Net equity (deficit) (add lines 1, 2, and 3)** $25,392,217,622

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **- gross amount** $214,248,573
     - **Less: amount offset by customer owned securities** ($201,845,829)

6. **Amount required to be segregated (add lines 4 and 5)** $25,404,620,366

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** $4,319,221,967
   - **B. Securities representing investments of customers' funds (at market)** 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)** $853,859,440

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** $12,519,580,695
   - **B. Securities representing investments of customers' funds (at market)** 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)** $7,754,130,616

9. **Net settlement from (to) derivatives clearing organizations of contract markets** $299,853,649

10. **Exchange traded options**
    - **A. Value of open long option contracts** $508,539,670
    - **B. Value of open short option contracts** ($439,139,598)

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** $15,302,099
    - **B. Securities representing investments of customers' funds (at market)** 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)** 0

12. **Segregated funds on hand (describe: )** 0

13. **Total amount in segregation (add lines 7 through 12)** $25,831,348,538

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $426,728,172

15. **Management Target Amount for Excess funds in segregation** $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** $191,728,172

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# STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

FOR CUSTOMERS’ DEALER OPTIONS ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$</td>
<td>7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$</td>
<td>7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
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<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>$</td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$</td>
<td>7240</td>
</tr>
</tbody>
</table>
# Statement of Secured Amounts and Funds Held in Separate Accounts

**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

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

- **A. Cash**: $4,283,136,933
- **B. Securities (at market)**: $3,138,525,754

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $386,671,891

## 3. Exchange traded options

- **A. Market value of open option contracts purchased on a foreign board of trade**: $12,120,384
- **B. Market value of open contracts granted (sold) on a foreign board of trade**: $(18,531,449)

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

$7,801,923,513

## 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount

$128,019,117

Less: amount offset by customer owned securities

$(126,089,924)

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

$7,803,852,706

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

$7,803,852,706
## Funds Deposited in Separate Regulation 30.7 Accounts

### 1. Cash in banks
- A. Banks located in the United States
  - $663,703,205
- B. Other banks qualified under Regulation 30.7
  - Name(s): ___________
  - $579,525,023
  - $1,243,228,228

### 2. Securities
- A. In safekeeping with banks located in the United States
  - $459,085,714
- B. In safekeeping with other banks qualified under Regulation 30.7
  - Name(s): ___________
  - $459,085,714

### 3. Equities with registered futures commission merchants
- A. Cash
  - $20,894,701
- B. Securities
  - $6,305,250,379
- C. Unrealized gain (loss) on open futures contracts
  - $381,112,110
- D. Value of long option contracts
  - $12,120,384
- E. Value of short option contracts
  - $(18,531,449)

### 4. Amounts held by clearing organizations of foreign boards of trade
- Name(s): ___________
- A. Cash
  - $3,251,109,294
- B. Securities
  - $2,679,440,040
- C. Amount due to (from) clearing organizations - daily variation
  - $12,120,384
- D. Value of long option contracts
  - $381,112,110
- E. Value of short option contracts
  - $(18,531,449)

### 5. Amounts held by members of foreign boards of trade
- Name(s): ___________
- A. Cash
  - $3,251,109,294
- B. Securities
  - $2,679,440,040
- C. Unrealized gain (loss) on open futures contracts
  - $12,120,384
- D. Value of long option contracts
  - $381,112,110
- E. Value of short option contracts
  - $(18,531,449)

### 6. Amounts with other depositories designated by a foreign board of trade
- Name(s): ___________
- A. Cash
  - $3,251,109,294
- B. Securities
  - $2,679,440,040
- C. Unrealized gain (loss) on open futures contracts
  - $12,120,384
- D. Value of long option contracts
  - $381,112,110
- E. Value of short option contracts
  - $(18,531,449)

### 7. Segregated funds on hand (describe: )
- $6,305,250,379

### 8. Total funds in separate section 30.7 accounts
- $8,034,018,803

### 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Segured Statement page 15 from Line 8)
- $230,166,097

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

### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
- $90,166,097
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - **A. Cash**
   - **B. Securities (at market)**

2. Net unrealized profit (loss) in open cleared swaps

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

4. Net equity (deficit) (add lines 1, 2, and 3)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Less: amount offset by customer owned securities**

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **A. Cash**
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **A. Cash**
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**

9. Net settlement from (to) derivatives clearing organizations

10. Cleared swaps options
    - **A. Value of open cleared swaps long option contracts**
    - **B. Value of open cleared swaps short option contracts**

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

12. Cleared swaps customer funds on hand (describe: ________________________________________ )

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)

15. Management Target Amount for Excess funds in cleared swaps segregated accounts

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess