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

1. Net ledger balance
   A. Cash $16,252,879,291
   B. Securities (at market) 8,279,532,090

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 925,976,643

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 455,519,742
   B. Deduct market value of open option contracts granted (sold) on a contract market (333,983,240)

4. Net equity (deficit) (add lines 1, 2, and 3) 25,579,924,526

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount 263,397,992

   Less: amount offset by customer owned securities (262,239,528) 1,158,464

6. Amount required to be segregated (add lines 4 and 5) $25,581,082,990

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,234,926,225
   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) 845,989,297

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash $13,294,047,533
   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) 7,433,542,793

9. Net settlement from (to) derivatives clearing organizations of contract markets 34,598,096

10. Exchange traded options
    A. Value of open long option contracts 455,519,742
    B. Value of open short option contracts (333,983,240)

11. Net equities with other FCMs
    A. Net liquidating equity 11,272,898
    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) 25,975,913,344

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $394,830,354

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess $159,830,354
# 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</td>
<td>$ 0</td>
<td>7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 0</td>
<td>7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>0</td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$ 0</td>
<td>7240</td>
</tr>
</tbody>
</table>
### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: $0 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: $4,353,965,007 7315
   - B. Securities (at market): 3,145,865,766 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 207,932,436 7325

3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade: 7,743,957 7335
   - B. Market value of open contracts granted (sold) on a foreign board of trade: (15,092,974) 7337

4. Net equity (deficit) (add lines 1, 2, and 3.): $7,700,414,192 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $26,823,339 7351
   - Less: amount offset by customer owned securities: 25,190,330 7352
   - Net: 1,633,009 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): $7,702,047,201 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.: $7,702,047,201 7360
### Statement of Secured Amounts and Funds Held in Separate Accounts

#### Pursuant to Commission Regulation 30.7

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States
     - $ 177,117,039
   - B. Other banks qualified under Regulation 30.7
     - Name(s): ____________
     - $ 506,068,165
     - Total: $ 683,185,204

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $ 903,841,830
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): ____________
     - Total: $ 903,841,830

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $ 14,226,124
   - B. Securities
     - Total: $ 3,883,385,745
   - C. Unrealized gain (loss) on open futures contracts
     - $ 2,684,461
   - D. Value of long option contracts
     - $ 7,743,957
   - E. Value of short option contracts
     - $ 6,323,308,639

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): ____________
   - A. Cash
     - $ 3,883,385,745
   - B. Securities
     - $ 2,242,023,936
   - C. Amount due to (from) clearing organizations - daily variation
     - $ 205,247,975
   - D. Value of long option contracts
     - $ 7,743,957
   - E. Value of short option contracts
     - Total: $ 6,323,308,639

5. **Amounts held by members of foreign boards of trade**
   - Name(s): ____________
   - A. Cash
     - $ 3,883,385,745
   - B. Securities
     - $ 2,242,023,936
   - C. Unrealized gain (loss) on open futures contracts
     - $ 205,247,975
   - D. Value of long option contracts
     - $ 7,743,957
   - E. Value of short option contracts
     - $ 6,323,308,639

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): ____________
   - A. Cash
     - $ 3,883,385,745
   - B. Securities
     - $ 2,242,023,936
   - C. Unrealized gain (loss) on open futures contracts
     - $ 205,247,975
   - D. Value of long option contracts
     - $ 7,743,957
   - E. Value of short option contracts
     - $ 6,323,308,639

7. **Segregated funds on hand**
   - Name(s): ____________
   - Total: $ 6,323,308,639

8. **Total funds in separate section 30.7 accounts**
   - $ 7,927,246,258

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $ 225,199,057

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**
    - $ 85,199,057
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

<table>
<thead>
<tr>
<th>Cleared Swaps Customer Requirements</th>
<th>$</th>
<th>8500</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>32,761,546,549</td>
<td>8500</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>10,085,809,114</td>
<td>8510</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>(15,560,872,185)</td>
<td>8520</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0</td>
<td>8530</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>(0)</td>
<td>8540</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 27,286,483,478</td>
<td>8550</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>198,315,462</td>
<td>8560</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(191,827,784)</td>
<td>8570</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>$ 27,292,971,156</td>
<td>8590</td>
</tr>
</tbody>
</table>

Funds in Cleared Swaps Customer Segregated Accounts

<table>
<thead>
<tr>
<th>7. Deposited in cleared swaps customer segregated accounts at banks</th>
<th>$</th>
<th>8600</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>5,040,657,499</td>
<td>8600</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td>8610</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>7,806,131</td>
<td>8620</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>12,649,578,382</td>
<td>8630</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td>8640</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>10,078,002,983</td>
<td>8650</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>376,002,521</td>
<td>8660</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0</td>
<td>8670</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>(0)</td>
<td>8680</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0</td>
<td>8690</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td>8700</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0</td>
<td>8710</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand (describe: ______________________)</td>
<td>0</td>
<td>8715</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>$ 28,152,047,516</td>
<td>8720</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>$ 859,076,360</td>
<td>8730</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>$ 92,000,000</td>
<td>8760</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess</td>
<td>$ 767,076,360</td>
<td>8770</td>
</tr>
</tbody>
</table>