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

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

1. **Net ledger balance**
   - **Cash**
     - $14,738,228,793 7010
   - **Securities (at market)**
     - 8,236,422,632 7020

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,148,184,966 7030

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**
     - 487,913,083 7032
   - **Deduct market value of open option contracts granted (sold) on a contract market**
     - (373,820,012) 7033

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - 25,236,929,462 7040

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **gross amount**
     - 308,207,784 7045
   - Less: amount offset by customer owned securities
     - (307,484,706) 7047
   - **Amount required to be segregated (add lines 4 and 5)**
     - $25,237,652,540 7060

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**
     - 3,310,571,512 7070
   - **Securities representing investments of customers’ funds (at market)**
     - 0 7080
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - 1,053,926,576 7090

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**
     - $14,063,136,880 7100
   - **Securities representing investments of customers’ funds (at market)**
     - 0 7110
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - 7,182,496,056 7120

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 2,591,119 7130

10. **Exchange traded options**
    - **Value of open long option contracts**
      - 487,913,083 7132
    - **Value of open short option contracts**
      - (373,820,012) 7133

11. **Net equities with other FCMs**
    - **Net liquidating equity**
      - 7,225,411 7140
    - **Securities representing investments of customers’ funds (at market)**
      - 0 7160
    - **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)**
    - 25,734,040,625 7180

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $496,388,085 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 Excess**
    - $261,388,085 7198

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### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS’ DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6

   $ \underline{\text{0}} \text{ 7200}$

2. Funds in segregated accounts

   A. Cash
   $ \underline{\text{0}} \text{ 7210}$

   B. Securities (at market)
   $ \underline{\text{0}} \text{ 7220}$

   C. Total
   $ \underline{\text{0}} \text{ 7230}$

3. Excess (deficiency) funds in segregation

   (subtract line 2.C from line 1)
   $ \underline{\text{0}} \text{ 7240}$

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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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,852,418,730</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,681,428,702</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>$1,199,683,705</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$29,997,300</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(32,038,278)</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1.2. and 3.)</td>
<td>$7,731,490,159</td>
</tr>
<tr>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$66,807,436</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(47,918,654)</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$7,750,378,941</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$7,750,378,941</td>
</tr>
</tbody>
</table>
**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States  
   \[ \$618,226,799 \]
   - B. Other banks qualified under Regulation 30.7  
   \[ \text{Name(s): } 7510 \]
   \[ \$790,056,891 \]
   \[ \$1,408,283,690 \]

2. **Securities**
   - A. In safekeeping with banks located in the United States  
   \[ \$520,358,144 \]
   - B. In safekeeping with other banks qualified under Regulation 30.7  
   \[ \text{Name(s): } 7550 \]
   \[ \$24,901,849 \]
   \[ \$545,259,993 \]

3. **Equities with registered futures commission merchants**
   - A. Cash  
   \[ \$21,613,559 \]
   - B. Securities  
   \[ \$323,038 \]
   - C. Unrealized gain (loss) on open futures contracts  
   \[ 0 \]
   - D. Value of long option contracts  
   \[ 0 \]
   - E. Value of short option contracts  
   \[ 0 \]
   \[ \$1,936,597 \]

4. **Amounts held by clearing organizations of foreign boards of trade**
   \[ \text{Name(s): } 7630 \]
   - A. Cash  
   \[ 0 \]
   - B. Securities  
   \[ 0 \]
   - C. Amount due to (from) clearing organizations - daily variation  
   \[ 0 \]
   - D. Value of long option contracts  
   \[ 0 \]
   - E. Value of short option contracts  
   \[ 0 \]

5. **Amounts held by members of foreign boards of trade**
   \[ \text{Name(s): } 7690 \]
   - A. Cash  
   \[ 2,743,480,854 \]
   - B. Securities  
   \[ 2,136,168,710 \]
   - C. Unrealized gain (loss) on open futures contracts  
   \[ 1,199,360,667 \]
   - D. Value of long option contracts  
   \[ 29,997,300 \]
   - E. Value of short option contracts  
   \[ (32,038,278) \]
   \[ 6,076,969,253 \]

6. **Amounts with other depositories designated by a foreign board of trade**
   \[ \text{Name(s): } 7750 \]
   \[ 0 \]

7. **Segregated funds on hand (describe: )**
\[ 0 \]

8. **Total funds in separate section 30.7 accounts**
\[ \$8,052,449,533 \]

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
\[ \$302,070,592 \]

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**
\[ \$162,070,592 \]
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $21,585,791,961
   - B. Securities (at market): $11,302,604,869

2. Net unrealized profit (loss) in open cleared swaps: $(7,253,882,086)

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): $25,634,514,744

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $43,814,874
   - Less: amount offset by customer owned securities $42,123,884
   - 1,690,990

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,636,205,734

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $5,461,707,712
   - 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): $17,972,879

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,308,483,536
   - 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): 11,284,631,990

9. Net settlement from (to) derivatives clearing organizations: $(36,955,565)

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: ________________________________ )
    - $0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $26,035,840,552

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $399,634,818

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - $92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess
    - $(307,634,818)