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

1. **Net ledger balance**
   - **A. Cash**
     
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

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

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

6. **Amount required to be segregated (add lines 4 and 5)**

### FUNDS IN SEGREGATED ACCOUNTS

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

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

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

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

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
# Statement of Segregation Requirements and Funds in Segregation

**For Customers' Dealer Options Accounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$0 7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$0 7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$0 7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>$0 7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$0 7240</td>
</tr>
<tr>
<td>Description</td>
<td>Amount</td>
</tr>
<tr>
<td>----------------------------------------------------------------------------</td>
<td>--------------</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$4,757,534,369</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,232,577,464</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$697,339,835</td>
</tr>
<tr>
<td>3. 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>$23,548,071</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(17,870,653)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1.2. and 3.)</td>
<td>$7,693,129,086</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>$46,969,911</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(45,645,802)</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$7,694,453,195</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$7,694,453,195</td>
</tr>
</tbody>
</table>
# 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  
     $465,533,078 7500
   - B. Other banks qualified under Regulation 30.7
     Name(s): 7510  
     $456,866,269 7520  
     $922,399,347 7530

2. Securities
   - A. In safekeeping with banks located in the United States  
     $644,265,527 7540
   - B. In safekeeping with other banks qualified under Regulation 30.7
     Name(s): 7550  
     $42,693,161 7560  
     $686,958,688 7570

3. Equities with registered futures commission merchants
   - A. Cash  
     $15,428,472 7580
   - B. Securities  
     $0 7590
   - C. Unrealized gain (loss) on open futures contracts  
     (1,085,331) 7600
   - D. Value of long option contracts  
     $0 7610
   - E. Value of short option contracts  
     $0 7615  
     $14,343,141 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  
     $4,035,801,555 7700
   - B. Securities  
     $1,545,618,777 7710
   - C. Unrealized gain (loss) on open futures contracts  
     $698,425,166 7720
   - D. Value of long option contracts  
     $23,548,071 7730
   - E. Value of short option contracts  
     $17,870,653) 7735  
     $6,285,522,916 7740

6. Amounts with other depositories designated by a foreign board of trade
   Name(s): 7750  
   A. Cash  
     $0 7760
   - B. Securities  
     $0 7765

7. Segregated funds on hand (describe: 77750)

8. Total funds in separate section 30.7 accounts  
   $7,909,224,092 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)  
   $214,770,897 7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts  
    $140,000,000 7780

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  
    $74,770,897 7785
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **Cash**: $14,601,504,380
   - **Securities (at market)**: $11,194,246,001

2. **Net unrealized profit (loss) in open cleared swaps**: $34,755,196

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0
   - **Market value of open cleared swaps option contracts granted (sold)**: $(234,960,216)

4. **Net equity (deficit) (add lines 1, 2, and 3)**: $25,830,505,577

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Cash**: $37,582,070
   - **Securities (at market)**: $(35,320,638)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,832,567,009

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $3,790,577,769
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 19,123,586

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 11,378,163,646
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 11,175,122,415

9. **Net settlement from (to) derivatives clearing organizations**
   - **Cash**: (234,960,216)

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: 0
    - **Value of open cleared swaps short option contracts**: 0

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

12. **Cleared swaps customer funds on hand (describe: )**
    - **Cash**: 0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $26,128,027,200

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $295,260,191

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

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**
    - **Cash**: $203,260,191

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