**SEgregation Requirements (Section 4d(2) of the CEAct)**

1. Net ledger balance
   - A. Cash $12,631,255,172 7010
   - B. Securities (at market) 8,152,981,040 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,631,397,422 7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 867,179,766 7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market (414,489,942) 7033

4. Net equity (deficit) (add lines 1, 2, and 3) 25,868,323,458 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount 200,481,102 7045
   - Less: amount offset by customer owned securities (199,914,842) 7047
   - 566,260 7050

6. Amount required to be segregated (add lines 4 and 5) $25,868,889,718 7060

**Funds in Segregated Accounts**

7. Deposited in segregated funds bank accounts
   - A. Cash 3,376,018,209 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) 2,479,930,829 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash $14,484,199,867 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) 5,673,050,211 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets (224,054,125) 7130

10. Exchange traded options
    - A. Value of open long option contracts 867,179,766 7132
    - B. Value of open short option contracts (414,489,942) 7133

11. Net equities with other FCMs
    - A. Net liquidating equity 10,415,480 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) 26,252,250,295 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $383,360,577 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 $148,360,577 7198
### 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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$</td>
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2. Funds in segregated accounts

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<th>Type</th>
<th>Amount</th>
<th>Notes</th>
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</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$ 0</td>
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<tr>
<td>Securities</td>
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</tr>
<tr>
<td>Total</td>
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<td>7230</td>
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</tbody>
</table>

3. Excess (deficiency) funds in segregation

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Excess (deficiency)</td>
<td>$ 0</td>
<td>7240</td>
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</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 $ 4,745,007,876 7315
   - B. Securities (at market) $ 2,141,726,971 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 989,948,003 7325

3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade
   - B. Market value of open contracts granted (sold) on a foreign board of trade (31,351,380) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $ 7,882,503,827 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 35,820,947 7351
   - Less: amount offset by customer owned securities (34,255,487) 7352 1,565,460 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 7,884,069,287 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 7,884,069,287 7360
**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States
     - $ 650,507,778
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 
     - 7510
     - 572,288,044

2. Securities
   - A. In safekeeping with banks located in the United States
     - $ 550,368,996
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s):
     - 7550
     - 45,158,507

3. Equities with registered futures commission merchants
   - A. Cash
     - $ 16,751,204
   - B. Securities
     - 0
   - C. Unrealized gain (loss) on open futures contracts
     - 6,235,253
   - D. Value of long option contracts
     - 0
   - E. Value of short option contracts
     - 6,235

4. Amounts held by clearing organizations of foreign boards of trade
   - 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
   - Name(s): 
   - 7690
   - A. Cash
     - 3,726,769,199
   - B. Securities
     - 1,546,199,468
   - C. Unrealized gain (loss) on open futures contracts
     - 983,712,750
   - D. Value of long option contracts
     - 37,172,357
   - E. Value of short option contracts
     - 31,351,380

6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): 
   - 7750
   - (31,351,380)

7. Segregated funds on hand
   - (describe: )
   - 0

8. Total funds in separate section 30.7 accounts
   - $ 8,103,812,176

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)
   - $ 219,742,889

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
    - $ 79,742,889
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - **A. Cash**
     - $13,950,843,287
   - **B. Securities (at market)**
     - $11,038,761,918

2. Net unrealized profit (loss) in open cleared swaps
   - 468,074,403

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)**
     - ($)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $25,457,679,608

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **$52,653,507**
   - Less: amount offset by customer owned securities
     - ($38,697,976)
     - **$13,955,531**

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $25,471,635,139

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **A. Cash**
     - $4,333,160,202
   - **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)**
     - 33,022,782

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **A. Cash**
     - 10,529,027,000
   - **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)**
     - 11,005,739,136

9. Net settlement from (to) derivatives clearing organizations
   - (153,907,395)

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)
    - $25,747,041,725

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $275,406,586

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
    - $183,406,586