# Statement of Segregation Requirements and Funds in Segregation

## Segregation Requirements (Section 4d(2) of the CEA) Act)

1. Net ledger balance
   - A. Cash: $7,984,226,028 (7010)
   - B. Securities (at market): $1,798,790,762 (7020)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $331,088,366 (7030)

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $274,686,292 (7032)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(204,250,289) (7033)

4. Net equity (deficit) (add lines 1, 2, and 3): $10,164,541,159 (7040)

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount: $15,705,234 (7045)
   - Less: amount offset by customer owned securities: $(15,614,229) (7047)
   - Amount required to be segregated (add lines 4 and 5): $(91,005) (7050)

## Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: $2,581,834,251 (7070)
   - B. Securities representing investments of customers' funds (at market): $2,301,114,026 (7080)
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $239,994,507 (7090)

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $2,683,554,630 (7100)
   - B. Securities representing investments of customers' funds (at market): $904,067,691 (7110)
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $1,158,795,267 (7120)

9. Net settlement from (to) derivatives clearing organizations of contract markets: $32,557,238 (7130)

10. Exchange traded options
    - A. Value of open long option contracts: $274,686,292 (7132)
    - B. Value of open short option contracts: $(204,250,289) (7133)

11. Net equities with other FCMs
    - A. Net liquidating equity: $733,031 (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): $10,373,127,932 (7180)

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $208,495,768 (7190)

15. Management Target Amount for Excess funds in segregation: $105,000,000 (7194)

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: $103,495,768 (7198)
1. Amount required to be segregated in accordance with Commission regulation 32.6 $ 0 7200

2. Funds in segregated accounts
   A. Cash $ 0 7210
   B. Securities (at market) 0 7220
   C. Total 0 7230

3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1) $ 0 7240
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>
<th>Note</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$1,725,488,281</td>
<td>7315</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$553,657,056</td>
<td>7317</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$77,118,361</td>
<td>7325</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$13,467,627</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(6,323,888)</td>
<td>7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$2,363,407,436</td>
<td>7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$6,345,013</td>
<td>7351</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(6,210,297)</td>
<td>7352</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>$2,363,542,152</td>
<td>7355</td>
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<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$2,363,542,152</td>
<td>7360</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
     - Name(s): 7510
     - $324,849,530
     - 7520
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 7510
     - $147,695,290
     - 7520
     - $472,544,820
     - 7530

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $514,228,420
     - 7540
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 7550
     - 0
     - 7560
     - 514,228,420
     - 7570

3. **Equities with registered futures commission merchants**
   - A. Cash
     - Name(s): 7580
     - 0
   - B. Securities
     - 0
     - 7590
   - C. Unrealized gain (loss) on open futures contracts
     - 0
     - 7600
   - D. Value of long option contracts
     - 0
     - 7610
   - E. Value of short option contracts
     - 0
     - 7615

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s): 7690
   - A. Cash
     - $1,009,996,110
     - 7700
   - B. Securities
     - 489,393,636
     - 7710
   - C. Unrealized gain (loss) on open futures contracts
     - 77,119,088
     - 7720
   - D. Value of long option contracts
     - 13,467,627
     - 7730
   - E. Value of short option contracts
     - (6,323,888)
     - 7735
     - 1,583,632,573
     - 7740

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 7750
   - 0

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

8. **Total funds in separate section 30.7 accounts**
   - $2,570,495,813
   - 7770

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Segured Statement page 15 from Line 6)**
   - $206,863,661
   - 7780

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $105,000,000
    - 7790

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - $101,863,661
    - 7795
## Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts under 4D(F) of the CEA

### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: $3,632,109,375 [8500]
   - B. Securities (at market): $1,716,357,767 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - $(1,109,798,054) [8520]

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold): $(0) [8540]

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $4,239,669,088 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $55,353,963 [8560]
   - Less: amount offset by customer owned securities
   - $54,174,719 [8570]
   - $1,179,245 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $4,239,848,333 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $723,651,361 [8600]
   - B. Securities representing investments of cleared swaps customers’ funds (at market): $(0) [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $15,535,683 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $1,681,257,665 [8630]
   - B. Securities representing investments of cleared swaps customers’ funds (at market): $320,019,776 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $1,700,822,084 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - $(82,287,655) [8660]

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $(0) [8670]
    - B. Value of open cleared swaps short option contracts: $(0) [8680]

11. Net equities with other FCMs
    - A. Net liquidating equity: $(0) [8690]
    - B. Securities representing investments of cleared swaps customers’ funds (at market): $(0) [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $(0) [8710]

12. Cleared swaps customer funds on hand (describe:)
    - $(0) [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $4,358,998,904 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $119,150,571 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - $92,300,000 [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess
    - $(27,150,571) [8770]