# Statement of Segregation Requirements and Funds in Segregation

For Customers Trading on U.S. Commodity Exchanges

## Segregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**
     - $9,661,485,920
   - **Securities (at market)**
     - $2,444,264,472

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (623,613,235)

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 307,734,364
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - (294,105,816)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - 11,495,765,705

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **Gross amount**
     - 153,711,256
   - **Less: amount offset by customer owned securities**
     - (153,415,657)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $11,496,061,304

## Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - **Cash**
     - 1,386,033,836
   - **Securities representing investments of customers' funds (at market)**
     - 3,121,219,067
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - 949,400,172

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**
     - 3,685,268,296
   - **Securities representing investments of customers' funds (at market)**
     - 1,035,046,786
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - 1,494,864,301

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 18,837,143

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 307,734,364
    - **B. Value of open short option contracts**
      - (294,105,816)

11. **Net equities with other FCMs**
    - **Net liquidating equity**
      - 1,767,452
    - **Securities representing investments of customers' funds (at market)**
      - 0
    - **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)**
    - 11,706,065,601

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $210,004,297

15. **Management Target Amount for Excess funds in segregation**
    - $105,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $105,004,297
<table>
<thead>
<tr>
<th>Statement of Segregation Requirements and Funds in Segregation for Customers’ Dealer Options Accounts</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
</tr>
<tr>
<td>A. Cash</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
</tr>
<tr>
<td>C. Total</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
</tr>
</tbody>
</table>
### Statement of Secured Amounts and Funds Held in Separate Accounts

#### Pursuant to Commission Regulation 30.7

**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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

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**

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

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities

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

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

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**Detailed Amounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>$2,459,456,305</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(172,226,691)</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$3,466,142,641</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$81,379,737</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(80,002,519)</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>$3,467,519,859</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$3,467,519,859</td>
</tr>
</tbody>
</table>
## SUPPLEMENT TO

FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II CSE

## 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 $85,844,848
   - B. Other banks qualified under Regulation 30.7
      - Name(s): ______________ 7510

#### 2. Securities
   - A. In safekeeping with banks located in the United States $912,513,294
   - B. In safekeeping with other banks qualified under Regulation 30.7
      - Name(s): ______________ 7550

#### 3. Equities with registered futures commission merchants
   - A. Cash $0
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

#### 4. Amounts held by clearing organizations of foreign boards of trade
   - Name(s): ______________ 7630
   - A. Cash $0
   - B. Securities
   - C. Amount due to (from) clearing organizations - daily variation
   - D. Value of long option contracts
   - E. Value of short option contracts

#### 5. Amounts held by members of foreign boards of trade
   - Name(s): ______________ 7690
   - A. Cash $2,062,968,060
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

#### 6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): ______________ 7750
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

#### 7. Segregated funds on hand

#### 8. Total funds in separate section 30.7 accounts

#### 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)

#### 10. Management Target Amount for Excess funds in separate section 30.7 accounts

#### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $7,577,415,245
   - B. Securities (at market): $4,067,419,253

2. **Net unrealized profit (loss) in open cleared swaps**: $(4,362,911,776)

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)**: $7,281,922,722

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $73,978,185
   - Less: amount offset by customer owned securities: $(71,836,522)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $2,141,663

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $1,105,060,725
   - 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): $222,999,520

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $2,097,119,196
   - 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): $3,844,419,733

9. **Net settlement from (to) derivatives clearing organizations**: $132,548,322

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: _____________________________ )

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $7,402,147,496

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $118,083,111

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**: $26,083,111