**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. Net ledger balance
   - Cash
   - Securities (at market)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market
   - 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
   - Less: amount offset by customer owned securities

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

**Funds in segregated accounts**

7. Deposited in segregated funds bank accounts
   - Cash
   - Securities representing investments of customers’ funds (at market)
   - 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
   - Cash
   - Securities representing investments of customers’ funds (at market)
   - 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
    - Value of open long option contracts
    - Value of open short option contracts

11. Net equities with other FCMs
    - Net liquidating equity
    - Securities representing investments of customers’ funds (at market)
    - 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

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**AMENDED**

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**Page 13**
1. Amount required to be segregated in accordance with Commission regulation 32.6

$ \phantom{0} \text{0}^{7200}

2. Funds in segregated accounts

   A. Cash $ \phantom{0} \text{0}^{7210}
   B. Securities (at market) $ \phantom{0} \text{0}^{7220}
   C. Total $ \phantom{0} \text{0}^{7230}

3. Excess (deficiency) funds in segregation

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

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AMENDED
<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></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,083,663,171</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,725,163,487</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$50,150,969</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>$39,023,335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(24,034,237)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$3,873,966,725</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$182,744,847</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(180,901,672)</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>$3,875,809,900</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$3,875,809,900</td>
</tr>
</tbody>
</table>

**AMENDED**
### 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**
     - Amount: $162,670,294
   - **B. Other banks qualified under Regulation 30.7**
     - Name(s): 
     - Amount: $223,298,856

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Name(s): 
     - Amount: $385,969,150

3. **Equities with registered futures commission merchants**
   - **A. Cash**
   - **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): 
   - **A. Cash**
   - **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): 
   - **A. Cash**
   - **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): 
   - **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** (describe: )

8. **Total funds in separate section 30.7 accounts**
   - Amount: $4,083,632,775

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - Amount: $207,822,875

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

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Amount: $102,822,875

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**AMENDED**
## Cleared Swaps Customer Requirements

1. Net ledger balance
   - **Cash**: $5,004,547,232
   - **Securities (at market)**: $5,250,873,059

2. Net unrealized profit (loss) in open cleared swaps
   - $(1,261,373,214)

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

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $8,994,047,077

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $207,908,706
   - Less: amount offset by customer owned securities
     - $(202,034,319)
     - $5,874,387

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $8,999,921,464

## Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **Cash**: $820,350,094
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $123,591,637

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **Cash**: $3,714,177,349
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $5,127,281,422

9. Net settlement from (to) derivatives clearing organizations
   - $(404,262,206)

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: ____________________________ )
    - 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $9,381,138,296

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $381,216,832

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
    - $289,216,832