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

1. **Net ledger balance**
   - **A. Cash**
     - $8,687,636,202
   - **B. Securities (at market)**
     - $4,354,981,595

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **(662,429,389)**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $267,824,321
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $(244,387,825)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $12,403,625,204

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **- gross amount**
     - 57,675,176
   - **Less: amount offset by customer owned securities**
     - (57,162,382)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $12,404,137,998

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 1,844,163,462
   - **B. Securities representing investments of customers' funds (at market)**
     - 2,101,205,591
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - 1,816,600,731

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 4,085,712,211
   - **B. Securities representing investments of customers' funds (at market)**
     - 150,025,155
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - 2,538,381,165

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 50,661,247

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 267,824,321
    - **B. Value of open short option contracts**
      - (244,387,825)

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 2,192,166
    - **B. Securities representing investments of customers' funds (at market)**
      - 0
    - **C. 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)**
    - 12,612,378,224

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $208,240,226

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $103,240,226
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>10/31/15</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation</td>
<td>$ 0</td>
<td>7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 0</td>
<td>7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td></td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td></td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation</td>
<td>$ 0</td>
<td>7240</td>
</tr>
</tbody>
</table>
# Statement of Secured Amounts and Funds Held in Separate Accounts

## Foreign Futures and Foreign Options Secured 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></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,111,839,439</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,480,404,713</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$171,413,441</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>$34,068,568</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(22,327,268)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>$3,775,919,555</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$99,423,042</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(99,423,042)</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>$3,775,919,555</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$3,775,919,555</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
     
     $314,405,513
   
   - B. Other banks qualified under Regulation 30.7
     
     Name(s): 0
     
     383,284,363

2. Securities
   - A. In safekeeping with banks located in the United States
     
     $483,889,369
   
   - B. In safekeeping with other banks qualified under Regulation 30.7
     
     Name(s): 0
     
     0

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

4. Amounts held by clearing organizations of foreign boards of trade
   
   Name(s): 0
   
   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): 0
   
   A. Cash
     
     $1,631,649,129
   
   B. Securities
     
     996,515,344
   
   C. Unrealized gain (loss) on open futures contracts
     
     171,399,902
   
   D. Value of long option contracts
     
     34,068,568
   
   E. Value of short option contracts
     
     (22,327,268)

6. Amounts with other depositories designated by a foreign board of trade
   
   Name(s): 0
   
   A. Cash
     
     171,399,902
   
   B. Securities
     
     34,068,568
   
   C. Value of long option contracts
     
     34,068,568
   
   E. Value of short option contracts
     
     (22,327,268)

7. Segregated funds on hand (describe: )
   
   0

8. Total funds in separate section 30.7 accounts
   
   $3,992,884,920

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)
   
   $216,965,365

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

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    
    $111,965,365
## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **A. Cash** $\quad 7,431,824,699 \quad 8500$
   - **B. Securities (at market)** $\quad 4,817,640,762 \quad 8510$

2. **Net unrealized profit (loss) in open cleared swaps** $\quad (3,231,289,476) \quad 8520$

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

4. **Net equity (deficit) (add lines 1, 2, and 3)** $\quad 9,018,175,985 \quad 8550$

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** $\quad 80,860,348 \quad 8560$
   - **Less: amount offset by customer owned securities** $\quad 79,436,931 \quad 8570$
   - $\quad 1,423,417 \quad 8580$

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** $\quad 9,019,599,402 \quad 8590$

## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash** $\quad 1,701,979,093 \quad 8600$
   - **B. Securities representing investments of cleared swaps customers' funds (at market)** $\quad 0 \quad 8610$
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)** $\quad 80,209,815 \quad 8620$

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash** $\quad 2,945,490,638 \quad 8630$
   - **B. Securities representing investments of cleared swaps customers' funds (at market)** $\quad 0 \quad 8640$
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)** $\quad 4,737,430,947 \quad 8650$

9. **Net settlement from (to) derivatives clearing organizations** $\quad (177,700,941) \quad 8660$

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts** $\quad 0 \quad 8670$
    - **B. Value of open cleared swaps short option contracts** $\quad 0 \quad 8680$

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

12. **Cleared swaps customer funds on hand**
    - **(describe: ____________________________________________)** $\quad 0 \quad 8715$

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** $\quad 9,287,409,552 \quad 8720$

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** $\quad 267,810,150 \quad 8730$

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts** $\quad 92,000,000 \quad 8760$

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess** $\quad 175,810,150 \quad 8770$