STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash $7,871,312,995 7010
   B. Securities (at market) 5,212,975,501 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   657,475,786 7030

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 571,676,609 7032
   B. Deduct market value of open option contracts granted (sold) on a contract market (346,952,973) 7033

4. Net equity (deficit) (add lines 1, 2, and 3)
   13,966,487,918 7040

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount 92,429,638 7045
   Less: amount offset by customer owned securities 91,576,076 7047 853,562 7050

6. Amount required to be segregated (add lines 4 and 5)
   $13,967,341,480 7060

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 3,804,142,275 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) 1,459,998,568 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 3,983,844,304 7100
   B. Securities representing investments of customers' funds (at market) 999,947,853 7110
   C. Securities held for particular customers or option customers in lieu of cash (at market) 3,752,976,933 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets
   (52,407,272) 7130

10. Exchange traded options
    A. Value of open long option contracts 571,676,609 7132
    B. Value of open short option contracts (346,952,973) 7133

11. Net equities with other FCMs
    A. Net liquidating equity 2,844,004 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) 14,176,070,301 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $208,728,821 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 $103,728,821 7198
# Statement of Segregation Requirements and Funds in Segregation

## for Customers' Dealer Options Accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</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>0</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>0</td>
<td>7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation</td>
<td>$0</td>
<td>7240</td>
</tr>
</tbody>
</table>

(subtract line 2.C from line 1)
### 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  

<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>$2,223,874,693</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,740,560,966</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$214,786,782</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>$35,271,785</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(15,730,957)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$4,198,988,033</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$32,552,009</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(32,327,245)</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>$4,198,988,033</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$4,198,988,033</td>
</tr>
</tbody>
</table>

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**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
      $ 504,959,861
   - B. Other banks qualified under Regulation 30.7
      - Name(s): 0 7510
2. Securities
   - A. In safekeeping with banks located in the United States
      $ 522,449,996
   - B. In safekeeping with other banks qualified under Regulation 30.7
      - Name(s): 0 7550
3. Equities with registered futures commission merchants
   - A. Cash
      $ 0 7580
   - 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 0 7620)
4. Amounts held by clearing organizations of foreign boards of trade
   - Name(s): 0 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 0 7680)
5. Amounts held by members of foreign boards of trade
   - Name(s): 0 7690
   - A. Cash
      $ 1,609,896,844 7700
   - B. Securities
      1,218,110,970 7710
   - C. Unrealized gain (loss) on open futures contracts
      214,784,523 7720
   - D. Value of long option contracts
      35,271,785 7730
   - E. Value of short option contracts
      (15,730,957 7735 3,062,333,165 7740)
6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): 0 7750
7. Segregated funds on hand (describe: )
   0 7765
8. Total funds in separate section 30.7 accounts
   $ 4,406,147,576 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)
   $ 207,159,543 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts
    $ 105,000,000 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    $ 102,159,543 7785
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $10,526,345,018
   - B. Securities (at market): 6,144,323,063

2. **Net unrealized profit (loss) in open cleared swaps**
   - (5,481,972,670)

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)**
   - $11,188,695,411

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $117,728,540
   - Less: amount offset by customer owned securities: 115,819,222

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $11,190,658,729

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,390,260,564
   - 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): 102,074,101

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 2,923,292,175
   - 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): 6,042,248,962

9. **Net settlement from (to) derivatives clearing organizations**
   - (136,567,451)

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)**
    - $11,321,308,351

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $130,649,622

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**
    - $38,649,622