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

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

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

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. 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**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. 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**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. 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**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. 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**
### Statement of Segregation Requirements and Funds in Segregation for Customers' Dealer Options Accounts

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

| Amount Required | $ | 7200 |

**2. Funds in segregated accounts**

<table>
<thead>
<tr>
<th>Type</th>
<th>Amount</th>
<th>7210</th>
<th>7220</th>
<th>7230</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C. Total</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**3. Excess (deficiency) funds in segregation** (subtract line 2.C from line 1)

<table>
<thead>
<tr>
<th>Excess (Deficiency)</th>
<th>$</th>
<th>7240</th>
</tr>
</thead>
</table>
### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>$2,661,184,911</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,661,184,911</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,173,362,180</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$670,169,928</td>
</tr>
<tr>
<td>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>$16,941,197</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>($7,312,832)</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$4,514,345,384</td>
</tr>
<tr>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$12,579,481</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>($10,651,222)</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$4,516,273,643</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$4,516,273,643</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
   - 
   - B. Other banks qualified under Regulation 30.7
     - Name(s):  
     - 

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):  
     - 

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
   - 

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
    - 

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### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **A. Cash**
     - $8,687,079,048
   - **B. Securities (at market)**
     - 6,428,547,558

2. **Net unrealized profit (loss) in open cleared swaps**
   - 593,087,129

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $15,708,713,735

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Debit balances - gross amount**
     - $140,543,783
   - **Less: amount offset by customer owned securities**
     - ($140,054,210)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $15,709,203,308

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $2,682,223,615
   - **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)**
     - 224,652,600

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 6,177,462,766
   - **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)**
     - 6,203,894,958

9. **Net settlement from (to) derivatives clearing organizations**
   - 579,247,318

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**
      - 0
    - **B. Value of open cleared swaps short option contracts**
      - ($)

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)**
    - $15,867,481,257

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $158,277,949

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**
    - $66,277,949