### 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
   - A. Cash $10,195,630,367 7010
   - B. Securities (at market) 4,710,899,034 7020

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 787,685,892 7030

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 327,359,302 7032
   - B. Deduct market value of open option contracts granted (sold) on a contract market (320,138,296) 7033

4. Net equity (deficit) (add lines 1, 2, and 3) 15,701,436,299 7040

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 122,936,485 7045

   Less: amount offset by customer owned securities (122,275,578) 7047 660,907 7050

6. Amount required to be segregated (add lines 4 and 5) $15,702,097,206 7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash 4,569,458,302 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) 561,691,261 7090

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash $6,549,746,216 7100
   - B. Securities representing investments of customers' funds (at market) 0 7110
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 4,149,207,774 7120

9. Net settlement from (to) derivatives clearing organizations of contract markets 130,316,158 7130

10. Exchange traded options
    - A. Value of open long option contracts 327,359,302 7132
    - B. Value of open short option contracts (320,138,296) 7133

11. Net equities with other FCMs
    - A. Net liquidating equity 3,966,726 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) 15,971,607,443 7180

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $269,510,237 7190

15. Management Target Amount for Excess funds in segregation $210,000,000 7194

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess $59,510,237 7198
**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

<table>
<thead>
<tr>
<th>Amount Required to Be Segregated</th>
<th>$0 7200</th>
</tr>
</thead>
</table>

2. Funds in segregated accounts

<table>
<thead>
<tr>
<th>Type</th>
<th>Amount</th>
<th>$0 7210</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$......</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>......</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td></td>
<td>0 7230</td>
</tr>
</tbody>
</table>

3. Excess (deficiency) funds in segregation

<table>
<thead>
<tr>
<th>Excess (Deficiency) Funds in Segregation</th>
<th>$0 7240</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Subtract line 2.C from line 1)</td>
<td></td>
</tr>
</tbody>
</table>
**FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a</td>
<td>$0</td>
</tr>
<tr>
<td>foreign government or a rule of a self-regulatory organization authorized</td>
<td></td>
</tr>
<tr>
<td>thereunder</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All</td>
<td></td>
</tr>
<tr>
<td>Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,976,893,475</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,500,338,214</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign</td>
<td></td>
</tr>
<tr>
<td>board of trade</td>
<td>$101,239,232</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</td>
<td>$19,803,285</td>
</tr>
<tr>
<td>trade</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of</td>
<td>$(12,398,078)</td>
</tr>
<tr>
<td>trade</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$4,585,876,128</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances -</td>
<td></td>
</tr>
<tr>
<td>gross amount</td>
<td>$43,109,035</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(42,989,135)</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating</td>
<td>$4,585,996,028</td>
</tr>
<tr>
<td>Equity Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction</td>
<td>$4,585,996,028</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
     - Cash: $429,410,193

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - Cash: $228,064,382

3. **Equities with registered futures commission merchants**
   - A. In safekeeping with banks located in the United States
     - Cash: $0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): 7630
     - A. Cash
       - Cash: $0

5. **Amounts held by members of foreign boards of trade**
   - Name(s): 7690
     - A. Cash
       - Cash: $2,284,638,345

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 7750
     - A. Cash
       - Cash: (12,398,078)

7. **Segregated funds on hand**
   - Name(s): 7750

8. **Total funds in separate section 30.7 accounts**
   - Cash: $4,792,856,444

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - Cash: $206,860,416

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Cash: $160,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Cash: $46,860,416

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## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $6,061,352,968
   - B. Securities (at market): $6,011,353,074

2. **Net unrealized profit (loss) in open cleared swaps**: $610,210,773

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)**: $12,682,916,815

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - less: amount offset by customer owned securities: $798,261

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $12,683,715,076

## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,138,671,078
   - 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): 442,817,623

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 4,740,403,494
   - 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): 5,568,535,451

9. **Net settlement from (to) derivatives clearing organizations**: (89,133,914)

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)**: $12,801,293,732

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $117,578,656

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**: $25,578,656