### 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 $9,288,808,288
   - B. Securities (at market) 4,556,382,963

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 802,677,777

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 280,185,544
   - B. Deduct market value of open option contracts granted (sold) on a contract market (333,119,051)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - 14,594,935,521

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount 160,844,498
   - Less: amount offset by customer owned securities (160,170,178) 674,320

6. **Amount required to be segregated (add lines 4 and 5)**
   - 14,595,609,841

#### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash 4,860,342,506
   - 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) 617,438,466

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 5,423,855,639
   - 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) 3,938,944,496

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 142,559,642

10. **Exchange traded options**
    - A. Value of open long option contracts 280,185,544
    - B. Value of open short option contracts (333,119,051)

11. **Net equities with other FCMs**
    - A. Net liquidating equity 10,664,496
    - 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: )**

13. **Total amount in segregation (add lines 7 through 12)**
    - 14,940,871,738

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $345,261,897

15. **Management Target Amount for Excess funds in segregation**
    - $285,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $60,261,897
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$ 0</td>
<td>7200</td>
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<tr>
<td>2. Funds in segregated accounts</td>
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<tr>
<td>A. Cash</td>
<td>$ 0</td>
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<tr>
<td>B. Securities (at market)</td>
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<td>C. Total</td>
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<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$ 0</td>
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<tr>
<td>Description</td>
<td>Amount</td>
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</tr>
<tr>
<td>-----------------------------------------------------------------------------</td>
<td>-----------------</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,035,700,095</td>
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<tr>
<td>B. Securities (at market)</td>
<td>$1,448,912,313</td>
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<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$374,317,923</td>
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<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$35,200,630</td>
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<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(11,337,063)</td>
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<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$4,882,793,898</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$15,663,362</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(15,093,867)</td>
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<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$4,883,363,393</td>
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<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$4,883,363,393</td>
<td></td>
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</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: $487,760,333
   - B. Other banks qualified under Regulation 30.7:
     - Name(s): 
     - Total: $1,054,433,843

2. **Securities**
   - A. In safekeeping with banks located in the United States: $91,517,189
   - B. In safekeeping with other banks qualified under Regulation 30.7:
     - Name(s): 
     - Total: $91,517,189

3. **Equities with registered futures commission merchants**
   - A. Cash: $5,558,671
   - B. Securities:
   - C. Unrealized gain (loss) on open futures contracts: $1,716,028
   - D. Value of long option contracts: $5,558,671
   - E. Value of short option contracts: $(1,716,028)

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: $2,169,316,195
   - B. Securities: $1,357,395,124
   - C. Unrealized gain (loss) on open futures contracts: $372,601,089
   - D. Value of long option contracts: $35,200,630
   - E. Value of short option contracts: $(11,337,063)

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**
   - Name(s): 

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**: $9,593,627,818
   - B. **Securities (at market)**: 5,250,633,655

2. **Net unrealized profit (loss) in open cleared swaps**
   - (1,693,845,358)

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)**
   - $13,150,416,115

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $71,575,578
   - Less: amount offset by customer owned securities
   - (70,664,584)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $13,151,327,109

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. **Cash**: $2,591,753,322
   - B. **Securities representing investments of cleared swaps customers’ funds (at market)**
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 257,870,416

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. **Cash**: 5,636,044,435
   - B. **Securities representing investments of cleared swaps customers’ funds (at market)**
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 4,992,763,239

9. **Net settlement from (to) derivatives clearing organizations**
   - (204,437,728)

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)**
    - 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)**
    - $13,273,993,684

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $92,666,575

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**
    - $30,666,575