# 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 $9,219,310,401
   - B. Securities at market 6,048,052,050

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 353,077,961

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 412,360,606
   - B. Deduct market value of open option contracts granted (sold) on a contract market (418,899,524)

4. **Net equity (deficit) (add lines 1, 2, and 3)** 15,613,901,494

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount 148,624,239
   - Less: amount offset by customer owned securities (148,502,448) 121,791

6. **Amount required to be segregated (add lines 4 and 5)** $15,614,023,285

## Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash 4,796,304,321
   - 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) 718,452,496

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 5,080,043,400
   - 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) 5,329,599,554

9. **Net settlement from (to) derivatives clearing organizations of contract markets** (42,801,046)

10. **Exchange traded options**
    - A. Value of open long option contracts 412,360,606
    - B. Value of open short option contracts (418,899,524)

11. **Net equities with other FCMs**
    - A. Net liquidating equity 6,637,131
    - 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)** 15,881,696,938

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $267,673,653

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** $57,673,653
1. Amount required to be segregated in accordance with Commission regulation 32.6

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>0 7200</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount</td>
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2. Funds in segregated accounts

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

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

<table>
<thead>
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</thead>
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<tr>
<td>3. Excess (deficiency)</td>
<td>$</td>
<td>0 7240</td>
</tr>
<tr>
<td>Description</td>
<td>Amount</td>
<td>7305</td>
</tr>
<tr>
<td>-----------------------------------------------------------------------------</td>
<td>-----------------</td>
<td>------</td>
</tr>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>$2,699,250,493</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td></td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,432,531,531</td>
<td></td>
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<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>347,257,448</td>
<td>7325</td>
</tr>
<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>23,547,101</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>(7,358,498)</td>
<td>7337</td>
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<tr>
<td>Net equity (deficit) (add lines 1.2. and 3.)</td>
<td>$4,495,228,075</td>
<td>7345</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
<td></td>
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<tr>
<td>debit balances - gross amount</td>
<td>$51,210,450</td>
<td>7351</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(50,014,771)</td>
<td>7352</td>
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<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$4,496,423,754</td>
<td>7355</td>
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<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$4,496,423,754</td>
<td>7360</td>
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</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
     - $343,578,538
   - B. Other banks qualified under Regulation 30.7
     - $345,186,475
     - $688,765,013

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - $617,091,671
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - $617,091,671

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
     - (7,358,498)

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s):
   - 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
     - (7615)

5. **Amounts held by members of foreign boards of trade**
   - Name(s):
   - A. Cash
     - 2,221,682,037
   - B. Securities
     - 815,439,859
   - C. Unrealized gain (loss) on open futures contracts
     - 347,257,512
   - D. Value of long option contracts
     - 23,547,101
   - E. Value of short option contracts
     - (7,358,498)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s):
   - 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

7. **Segregated funds on hand**

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: $5,771,454,939
   - B. Securities (at market): 6,175,421,750

2. Net unrealized profit (loss) in open cleared swaps: 1,868,492,091

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): $13,815,368,780

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $151,190,655
   - Less: amount offset by customer owned securities: 149,724,059

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $13,816,835,376

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,165,937,805
   - 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): 312,014,718

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 5,989,357,369
   - 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): 5,863,407,032

9. Net settlement from (to) derivatives clearing organizations: (256,751,964)

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): $14,073,964,960

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $257,129,584

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: $165,129,584