## 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**
   - **Cash**: $8,842,337,684
   - **Securities (at market)**: $4,633,086,471

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $975,461,039

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $293,711,495
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $(350,962,043)

4. **Net equity (deficit) (add lines 1, 2, and 3)**: $14,393,634,646

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **Gross amount**: 165,182,390
   - **Less: amount offset by customer owned securities**: $(164,942,444)

6. **Amount required to be segregated (add lines 4 and 5)**: $14,393,874,592

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $4,610,007,389
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $473,956,838

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $5,355,168,010
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $4,159,129,633

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $112,825,505

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $293,711,495
    - **B. Value of open short option contracts**: $(350,962,043)

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 11,632,551
    - **Securities representing investments of customers' funds (at market)**: 0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand (describe:)**
    - **Other**

13. **Total amount in segregation (add lines 7 through 12)**: $14,665,469,378

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $(271,594,786)

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $(61,594,786)
### Statement of Segregation Requirements and Funds in Segregation

**For Customers’ Dealer Options Accounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$ 0 7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 0 7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0 7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>0 7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$ 0 7240</td>
</tr>
</tbody>
</table>
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 $ 0 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash $ 2,986,803,297 7315
   B. Securities (at market) 1,510,940,892 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 93,205,381 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade 27,632,935 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade (14,488,829) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $ 4,604,093,670 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 19,446,780 7351
   Less: amount offset by customer owned securities (18,630,086) 7352 816,694 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 4,604,910,370 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 4,604,910,370 7360
### Funds Deposited in Separate Regulation 30.7 Accounts

**1. Cash in banks**
- A. Banks located in the United States
  - $345,019,482
- B. Other banks qualified under Regulation 30.7
  - Name(s): 0
  - 7510
  - 7520
  - 7530
  - 678,094,196
  - 1,023,113,678

**2. Securities**
- A. In safekeeping with banks located in the United States
  - $225,012,063
- B. In safekeeping with other banks qualified under Regulation 30.7
  - Name(s): 0
  - 7540
  - 7550
  - 7560
  - 7570
  - 225,012,063

**3. Equities with registered futures commission merchants**
- A. Cash
  - $5,623,545
- B. Securities
  - 0
  - 7580
  - 7590

**4. Amounts held by clearing organizations of foreign boards of trade**
- Name(s): 0
  - 7600
  - 7610
  - 7615
  - 7620

**5. Amounts held by members of foreign boards of trade**
- Name(s): 0
  - 7630
  - 7640
  - 7650
  - 7660
  - 7670
  - 7680

**6. Amounts with other depositories designated by a foreign board of trade**
- Name(s): 0
  - 7690
  - 7700
  - 7710
  - 7720
  - 7730
  - 7740
  - 3,559,706,845

**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**
**SUPPLEMENT TO**
**FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT**
**PART II CSE**

**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash
   - B. Securities (at market)
     - Cash: $7,569,805,381 8500
     - Securities: $5,294,607,267 8510

2. Net unrealized profit (loss) in open cleared swaps
   - Value: $(323,268,831) 8520

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased
   - B. Market value of open cleared swaps option contracts granted (sold)
     - Market value (contract purchased): 0 8530
     - Market value (contract sold): 0 8540

4. Net equity (deficit) (add lines 1, 2, and 3)
   - Value: $12,541,134,817 8550

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Total: 43,493,982 8560
   - Amount offset by customer owned securities: 43,399,336 8570
   - Net: 94,646 8580

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - Value: $12,541,238,463 8590

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
   - 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)
     - Cash: $2,083,492,510 8600
     - Securities: 0 8610
     - Securities held for particular cleared swaps customers in lieu of cash: $255,067,435 8620

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
   - 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)
     - Cash: 5,364,093,999 8630
     - Securities: 0 8640
     - Securities held for particular cleared swaps customers in lieu of cash: 5,039,539,831 8650

9. Net settlement from (to) derivatives clearing organizations
   - Value: $(826,044) 8660

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts
    - B. Value of open cleared swaps short option contracts
      - Value: 0 8670
      - Value: 0 8680

11. Net equities with other FCMs
    - A. Net liquidating equity
    - 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)
      - Value: 0 8690
      - Value: 0 8700
      - Value: 0 8710

12. Cleared swaps customer funds on hand (describe: ________________________________ )
    - Value: 0 8715

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - Value: $12,741,367,731 8720

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - Value: $200,129,268 8730

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - Value: $92,000,000 8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess
    - Value: $108,129,268 8770