## Statement of Segregation Requirements and Funds in Segregation

For Customers Trading on U.S. Commodity Exchanges

### Segregation Requirements (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: $9,086,964,203
   - B. Securities (at market): $5,278,325,286
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $751,191,232
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $442,242,503
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(691,076,698)
4. **Net equity (deficit) (add lines 1, 2, and 3)**: $1,042,994,599
5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $520,686,906
   - Less: amount offset by customer owned securities: $(470,648,537)
6. **Amount required to be segregated (add lines 4 and 5)**: $14,917,684,895

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,268,839,380
   - B. Securities (at market): $1,042,994,599
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,368,692,392
   - B. Securities (at market): $4,235,330,687
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value of open long option contracts: $442,242,503
   - Value of open short option contracts: $(691,076,698)
10. **Net equities with other FCMs**
    - A. Net liquidating equity: $1,635,641
11. **Segregated funds on hand (describe):**
    - Total amount in segregation: $15,307,960,076
12. **Excess (deficiency) funds in segregation**
    - Subtract line 6 from line 13: $390,275,181
13. **Management Target Amount for Excess funds in segregation**: $331,000,000
14. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $59,275,181
<table>
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<th>Description</th>
<th>Amount</th>
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<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
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<td>2. Funds in segregated accounts</td>
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<td></td>
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<tr>
<td>A. Cash</td>
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<tr>
<td>B. Securities (at market)</td>
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<td>7220</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>
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## 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>$</td>
<td>0 7305</td>
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1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash                                                                   | $ 2,926,780,233 7315 |
   B. Securities (at market)                                                 | 1,773,372,330 7317  |
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 241,855,156 7325 |
3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade | 22,764,514 7335 |
   B. Market value of open contracts granted (sold) on a foreign board of trade        | (21,457,152) 7337 |
4. Net equity (deficit) (add lines 1, 2, and 3.)                             | $ 4,943,315,081 7345 |
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | $ 106,438,848 7351 |
   Less: amount offset by customer owned securities                          | (104,270,320) 7352 |
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | $ 4,945,483,609 7355 |
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | $ 4,945,483,609 7360 |
# 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**
  - \$85,515,392

- **B. Other banks qualified under Regulation 30.7**
  - Name(s): 0
  - 958,950,771
  - \$1,044,466,163

### 2. Securities
- **A. In safekeeping with banks located in the United States**
  - \$298,087,202

- **B. In safekeeping with other banks qualified under Regulation 30.7**
  - Name(s): 0
  - 0
  - 0
  - 298,087,202

### 3. Equities with registered futures commission merchants
- **A. Cash**
  - \$6,305,125

- **B. Securities**
  - 0

- **C. Unrealized gain (loss) on open futures contracts**
  - \$(493,778)

- **D. Value of long option contracts**
  - 0

- **E. Value of short option contracts**
  - 0
  - 5,811,347

### 4. Amounts held by clearing organizations of foreign boards of trade
- **Name(s):**
  - 0

- **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**
  - 0
  - 0

### 5. Amounts held by members of foreign boards of trade
- **Name(s):**
  - 0

- **A. Cash**
  - \$2,069,250,917

- **B. Securities**
  - 1,475,285,128

- **C. Unrealized gain (loss) on open futures contracts**
  - 242,351,909

- **D. Value of long option contracts**
  - 22,764,514

- **E. Value of short option contracts**
  - (21,457,152)

### 6. Amounts with other depositories designated by a foreign board of trade
- **Name(s):**
  - 0

- **A. Cash**
  - \$3,788,195,316

### 7. Segregated funds on hand (describe:)

### 8. Total funds in separate section 30.7 accounts
- \$5,136,560,028

### 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)
- \$191,076,419

### 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- \$140,000,000

### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
- \$51,076,419
## Cleared Swaps Customer Requirements

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

2. **Net unrealized profit (loss) in open cleared swaps**

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)

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 for cleared swaps customers (add lines 4 and 5)**

## 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)

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)

9. **Net settlement from (to) derivatives clearing organizations**

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

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)

12. **Cleared swaps customer funds on hand (describe: )

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**