## 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**
   - **B. Securities (at market)**

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

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

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 (add lines 4 and 5)**

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

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

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

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

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

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

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**

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### Tables

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line</th>
</tr>
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<tbody>
<tr>
<td>Cash</td>
<td>$7,852,012,729</td>
<td>7010</td>
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<tr>
<td>Securities (at market)</td>
<td>5,165,632,681</td>
<td>7020</td>
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<tr>
<td>Net ledger balance</td>
<td>1,902,486,134</td>
<td>7030</td>
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<tr>
<td>Add market value of open option contracts purchased on a contract market</td>
<td>420,380,856</td>
<td>7032</td>
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<tr>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>(623,728,955)</td>
<td>7033</td>
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<tr>
<td>Net equity (deficit)</td>
<td>14,716,783,445</td>
<td>7040</td>
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<tr>
<td>Gross amount</td>
<td>432,222,072</td>
<td>7045</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(337,184,631)</td>
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<tr>
<td>Amount required to be segregated</td>
<td>95,037,441</td>
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<td>Deposited in segregated funds bank accounts</td>
<td>14,811,820,886</td>
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<tr>
<td>Cash</td>
<td>4,346,769,896</td>
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<td>Securities representing investments of customers’ funds (at market)</td>
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<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>1,026,788,082</td>
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<tr>
<td>Cash</td>
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<td>Securities representing investments of customers’ funds (at market)</td>
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<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>124,851,018</td>
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<tr>
<td>Value of open long option contracts</td>
<td>420,380,856</td>
<td>7132</td>
</tr>
<tr>
<td>Value of open short option contracts</td>
<td>(623,728,955)</td>
<td>7133</td>
</tr>
<tr>
<td>Net liquidating equity</td>
<td>3,482,455</td>
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<tr>
<td>Securities representing investments of customers’ funds (at market)</td>
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<tr>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>7170</td>
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<tr>
<td>Segregated funds on hand (describe: )</td>
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<tr>
<td>Total amount in segregation</td>
<td>15,160,044,018</td>
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<tr>
<td>Excess (deficiency) funds in segregation</td>
<td>348,223,132</td>
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<tr>
<td>Management Target Amount for Excess funds in segregation</td>
<td>285,000,000</td>
<td>7194</td>
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<tr>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>63,223,132</td>
<td>7198</td>
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</tbody>
</table>
**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
   $ ____________ 0 7200

2. Funds in segregated accounts
   A. Cash  $ ____________ 0 7210
   B. Securities (at market) ____________ 0 7220
   C. Total  ____________ 0 7230

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1)  $ ____________ 0 7240
### 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 $3,044,265,261 7315
   B. Securities (at market) 1,737,091,322 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 728,011,227 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade 19,749,001 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade (22,709,366) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $5,506,407,445 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $70,447,747 7351
   Less: amount offset by customer owned securities 69,962,452 7352

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $5,506,892,740 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $5,506,892,740 7360
### Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in banks**
   - B. Other banks qualified under Regulation 30.7:
     - Name(s): 0

2. **Securities**
   - A. In safekeeping with banks located in the United States: $364,343,627
   - B. In safekeeping with other banks qualified under Regulation 30.7:
     - Name(s): 0

3. **Equities with registered futures commission merchants**
   - A. Cash: $8,736,791
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: (1,200,423)
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s): 0
     - A. Cash: $2,035,325,698
     - B. Securities: 1,372,747,695
     - C. Unrealized gain (loss) on open futures contracts: 729,209,099
     - D. Value of long option contracts: 19,749,001
     - E. Value of short option contracts: (22,709,366)

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

8. **Total funds in separate section 30.7 accounts**
   - $5,699,918,823

9. **Excess (deficiency) set Aside Funds for Secured Amount**
    - Subtract Line 7 Secured Statement page 15 from Line 8
    - $193,026,083

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**
    - $53,026,083
## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **A. Cash**: $7,552,433,144
   - **B. Securities (at market)**: $5,432,215,877

2. **Net unrealized profit (loss) in open cleared swaps**
   - $2,775,219,421

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)**
   - $15,759,868,442

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $55,215,126
   - $52,060,787

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $15,763,022,781

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## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $2,769,439,217
   - **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)**: $255,970,325

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $7,663,680,657
   - **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)**: $5,176,245,552

9. **Net settlement from (to) derivatives clearing organizations**
   - $31,107,531

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)**
    - $15,896,443,282

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $133,420,501

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**
    - $41,420,501