### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - **Cash**: $9,552,298,438

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **495,149,581**

3. Exchange traded options
   - **Add market value of open option contracts purchased on a contract market**: $440,296,369
   - **Deduct market value of open option contracts granted (sold) on a contract market**: $(613,277,800)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - **15,345,858,469**

5. Accounts liquidating to a deficit and accounts with debit balances
   - **366,561,404**
   - Less: amount offset by customer owned securities: $(359,200,041)
   - **7,361,363**

6. Amount required to be segregated (add lines 4 and 5)
   - **15,353,219,832**

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - **Cash**: $3,990,781,822

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **Cash**: $6,409,663,341

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **(6,122,348)**

10. Exchange traded options
   - **Value of open long option contracts**: $440,296,369
   - **Value of open short option contracts**: $(613,277,800)

11. Net equities with other FCMs
   - **Net liquidating equity**: 5,793,867
   - **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:)

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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Page 13
# 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

   | Amount Required | 0 7200 |

2. Funds in segregated accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>0 7210</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td></td>
<td>0 7220</td>
</tr>
<tr>
<td>Securities (at market)</td>
<td></td>
<td>0 7230</td>
</tr>
<tr>
<td>Total</td>
<td></td>
<td>0 7240</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Excess (deficiency)</th>
<th>Amount</th>
<th>0 7240</th>
</tr>
</thead>
</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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>$3,591,027,329</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,591,027,329</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$1,996,956,244</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(105,071,291)</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$30,608,702</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(26,853,192)</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$5,486,667,792</td>
</tr>
<tr>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$23,332,123</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(21,477,768)</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$5,488,522,147</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$5,488,522,147</td>
</tr>
</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 $ 728,843,878 7500
   - B. Other banks qualified under Regulation 30.7
     - Name(s):  0 7510
     - 850,898,169 7520 $ 1,579,742,047 7530

2. **Securities**
   - A. In safekeeping with banks located in the United States $ 70,399,583 7540
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s):  0 7550
     - 0 7560 70,399,583 7570

3. **Equities with registered futures commission merchants**
   - A. Cash $ 6,041,338 7580
   - B. Securities 0 7590
   - C. Unrealized gain (loss) on open futures contracts 143,138 7600
   - D. Value of long option contracts 0 7610
   - E. Value of short option contracts 0 7615 6,184,476 7620

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s):  0 7630
     - A. Cash 0 7640
     - B. Securities 0 7650
     - C. Amount due to (from) clearing organizations - daily variation 0 7660
     - D. Value of long option contracts 0 7670
     - E. Value of short option contracts 0 7675 0 7680

5. **Amounts held by members of foreign boards of trade**
   - Name(s):  0 7690
     - A. Cash 2,200,355,765 7700
     - B. Securities 1,926,556,661 7710
     - C. Unrealized gain (loss) on open futures contracts (105,216,883) 7720
     - D. Value of long option contracts 30,608,702 7730
     - E. Value of short option contracts (26,853,191) 7735 4,025,451,054 7740

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s):  0 7750

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

8. **Total funds in separate section 30.7 accounts** $ 5,681,777,160 7770

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)** $ 193,255,013 7380

10. **Management Target Amount for Excess funds in separate section 30.7 accounts** $ 140,000,000 7780

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target** $ 53,255,013 7785

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### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **A. Cash**
     - $7,333,808,240
   - **B. Securities (at market)**
     - 6,138,611,917

2. **Net unrealized profit (loss) in open cleared swaps**
   - 3,278,941,392

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)**
   - $16,751,361,549

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - $88,977,928
   - **Less: amount offset by customer owned securities**
     - 81,659,296

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $16,758,680,181

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $2,621,772,215
   - **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)**
     - 257,344,951

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 8,266,038,679
   - **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)**
     - 5,881,266,966

9. **Net settlement from (to) derivatives clearing organizations**
   - (47,149,494)

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)**
    - $16,979,273,317

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $220,593,136

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**
    - $128,593,136