## 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**: $11,376,607,484
   - **B. Securities (at market)**: 6,229,284,921

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: (286,073,893)

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**: 344,091,622
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: (479,209,160)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - **(17,184,700,974)**

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **440,417,881**

   Less: amount offset by customer owned securities
   - **(438,520,990)**

6. Amount required to be segregated (add lines 4 and 5)
   - **$17,186,597,865**

### Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - **A. Cash**: 5,323,968,652
   - **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)**: 562,047,794

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash**: 6,176,670,320
   - **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)**: 5,667,237,126

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **(63,565,038)**

10. Exchange traded options
    - **A. Value of open long option contracts**: 344,091,622
    - **B. Value of open short option contracts**: (479,209,160)

11. Net equities with other FCMs
    - **A. Net liquidating equity**: 5,320,433
    - **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:

13. Total amount in segregation (add lines 7 through 12)
    - **(17,536,561,749)**

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **$349,963,884**

15. Management Target Amount for Excess funds in segregation
    - **$280,000,000**

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess
    - **$69,963,884**
## 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

   $ \underline{\text{__________________________}} 0 \text{ 7200}

2. Funds in segregated accounts

   A. Cash
      $ \underline{\text{__________________________}} 0 \text{ 7210}
   B. Securities (at market)
      \underline{\text{__________________________}} 0 \text{ 7220}
   C. Total
      \underline{\text{__________________________}} 0 \text{ 7230}

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

   $ \underline{\text{__________________________}} 0 \text{ 7240}
## FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amort 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>
<th>Line</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>$2,575,611,979</td>
<td>7315</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,343,253,633</td>
<td>7317</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$527,769,298</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>$19,789,147</td>
<td>7335</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(22,553,659)</td>
<td>7337</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1.2. and 3.)</td>
<td>$5,443,870,398</td>
<td>7345</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td>$161,654,086</td>
<td>7351</td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(159,996,952)</td>
<td>7352</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$5,445,527,532</td>
<td>7355</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$5,445,527,532</td>
<td>7360</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**
     
     $362,990,535
   - **B. Other banks qualified under Regulation 30.7**
     
     Name(s):  
     
     7510  
     7520  
     1,287,685,878

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     
     $134,401,622
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     
     Name(s):  
     
     7550  
     7560  
     134,401,622

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     
     $7,312,177
   - **B. Securities**
     
     0
   - **C. Unrealized gain (loss) on open futures contracts**
     
     1,100,031
   - **D. Value of long option contracts**
     
     0
   - **E. Value of short option contracts**
     
     8,412,208

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **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**
     
     8,412,208

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     
     1,473,314,567
   - **B. Securities**
     
     2,208,852,011
   - **C. Unrealized gain (loss) on open futures contracts**
     
     526,592,736
   - **D. Value of long option contracts**
     
     19,789,147
   - **E. Value of short option contracts**
     
     (22,553,659)

6. **Amounts with other depositories designated by a foreign board of trade**
   - **A. Cash**
     
     1,473,314,567
   - **B. Securities**
     
     2,208,852,011
   - **C. Unrealized gain (loss) on open futures contracts**
     
     526,592,736
   - **D. Value of long option contracts**
     
     19,789,147
   - **E. Value of short option contracts**
     
     (22,553,659)

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**

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**Page 16**
## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $4,653,278,937
   - B. Securities (at market): 5,696,808,348

2. **Net unrealized profit (loss) in open cleared swaps**: 4,922,312,039

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

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 15,272,199,324

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $67,348,471
   - Less: amount offset by customer securities: (66,287,675)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,273,260,120

## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $1,966,827,999
   - 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): 229,796,749

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,779,430,689
   - 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): 5,466,811,599

9. **Net settlement from (to) derivatives clearing organizations**: 10,682,532

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)**: 15,453,549,568

14. **Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)**: $180,289,448

15. **Management target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess**: $88,289,448