**STATEDMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION**

**FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)**

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
## 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

<table>
<thead>
<tr>
<th>Amount Required</th>
<th>0</th>
</tr>
</thead>
</table>

### 2. Funds in segregated accounts

<table>
<thead>
<tr>
<th>Category</th>
<th>Amount</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$</td>
<td>7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
<td>7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>$</td>
<td>7230</td>
</tr>
</tbody>
</table>

### 3. Excess (deficiency) funds in segregation

<table>
<thead>
<tr>
<th>Excess (Deficiency)</th>
<th>Amount</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$</td>
<td>7240</td>
</tr>
<tr>
<td>Description</td>
<td>Amount</td>
<td></td>
</tr>
<tr>
<td>----------------------------------------------------------------------------</td>
<td>------------</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$2,963,020,271</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,568,949,162</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>97,256,544</td>
<td></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>17,417,844</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>(12,713,075)</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$5,633,930,746</td>
<td></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$93,266,859</td>
<td></td>
</tr>
<tr>
<td>less: amount offset by customer owned securities</td>
<td>(92,870,038)</td>
<td></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>$5,634,527,567</td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$5,634,527,567</td>
<td></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
     - Name(s): 7510
     - $439,456,306
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 7520
     - $272,121,284
     - $711,577,590

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - Name(s): 7540
     - $793,971,273
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 7550
     - $0

3. **Equities with registered futures commission merchants**
   - A. Cash
     - Name(s): 7580
   - B. Securities
     - Name(s): 7590
   - C. Unrealized gain (loss) on open futures contracts
     - Name(s): 7600
   - D. Value of long option contracts
     - Name(s): 7610
   - E. Value of short option contracts
     - Name(s): 7615

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s): 7690
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 7750
   - (describe: 7755)

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**
   - Name(s): 7770
   - $5,823,956,093

9. **Excess (deficiency) set Aside Funds for Secured Amount**
    - Subtotal Line 7 Secured Statement page 15 from Line 8 7770
    - $189,428,526

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**
    - $49,428,526
### 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 
     - $18,245,485,562
   - B. Securities (at market)
     - $6,171,740,771

2. Net unrealized profit (loss) in open cleared swaps
   - (7,363,993,937)

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)
   - $17,053,232,396

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $34,657,455
   - Less: amount offset by customer owned securities
     - (32,697,328)

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - $17,055,192,523

#### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - $3,345,399,858
   - 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)
     - 252,845,094

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 7,724,772,668
   - 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)
     - 5,918,895,678

9. Net settlement from (to) derivatives clearing organizations
   - 138,275,765

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)
    - $17,380,189,063

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $324,996,540

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
    - $232,996,540

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