### 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 $7,778,535,209
   - B. Securities (at market) $6,452,764,530

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** $2,461,010,162

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market $289,119,817
   - B. Deduct market value of open option contracts granted (sold) on a contract market (224,721,616)

4. **Net equity (deficit) (add lines 1, 2, and 3)** $16,756,708,102

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - - gross amount 340,903,568

   Less: amount offset by customer owned securities (339,030,781) $1,872,787

6. **Amount required to be segregated (add lines 4 and 5)** $16,758,580,889

#### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash 4,425,388,191
   - 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) 479,328,025

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 6,044,974,335
   - 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) 5,973,436,505

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 54,806,592

10. **Exchange traded options**
    - A. Value of open long option contracts $289,119,817
    - B. Value of open short option contracts (224,721,616)

11. **Net equities with other FCMs**
    - A. Net liquidating equity 9,262,149
    - 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:)** 0

13. **Total amount in segregation (add lines 7 through 12)** 17,051,593,998

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $293,013,109

15. **Management Target Amount for Excess funds in segregation** $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** $58,013,109
**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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash $ 3,299,033,724
   B. Securities (at market) 2,046,517,695

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 68,651,370

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade 938,032
   B. Market value of open contracts granted (sold) on a foreign board of trade (11,555,983)

4. Net equity (deficit) (add lines 1. 2. and 3.) $ 5,412,029,838

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 21,733,123
   Less: amount offset by customer owned securities (20,605,174) 1,127,949

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 5,413,157,787

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 5,413,157,787
### 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: $640,255,196
   - B. Other banks qualified under Regulation 30.7:
     - Name(s): 7510
     - Total: $707,919,397
     - $1,348,174,593

2. **Securities**
   - A. In safekeeping with banks located in the United States: $141,682,494
   - B. In safekeeping with other banks qualified under Regulation 30.7:
     - Name(s): 7550
     - Total: $7610

3. **Equities with registered futures commission merchants**
   - A. Cash: $7,328,645
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: $(648,406)
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: $6,680,239

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): 7630
   - 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): 7690
   - A. Cash: $2,135,807,993
   - B. Securities: 1,904,835,200
   - C. Unrealized gain (loss) on open futures contracts: 69,275,851
   - D. Value of long option contracts: 9,838,932
   - E. Value of short option contracts: $(11,555,983)

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

7. **Segregated funds on hand (describe: )**
   - 0

8. **Total funds in separate section 30.7 accounts**
   - $5,604,283,419

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $191,125,632

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**
    - $51,125,632
### Clear Swaps Customer Requirements

1. **Net ledger balance**
   
   A. **Cash**: $13,658,851,074
   
   B. **Securities (at market)**: 5,796,300,831

2. **Net unrealized profit (loss) in open cleared swaps**
   
   (3,308,304,172)

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)**
   
   $16,148,257,623

5. **Accounts liquidating to a deficit and accounts with**
   
   debit balances - gross amount: $34,890,633
   
   Less: amount offset by customer owned securities: (33,480,743)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
   $16,146,847,733

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
   A. **Cash**: $3,196,621,308
   
   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): 448,306,596

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   A. **Cash**: 7,087,847,528
   
   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): 5,347,994,236

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

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: )**

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**

   $93,414,193

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