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

1. Net ledger balance
   - A. Cash
     - $10,787,241,600
   - B. Securities (at market)
     - $6,178,043,132

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $(243,005,734)

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - $523,225,175
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - $(374,453,920)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - $16,871,050,253

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount
     - $571,154,533
   - Less: amount offset by customer owned securities
     - $(562,375,671)
   - $8,778,862

6. Amount required to be segregated (add lines 4 and 5)
   - $16,879,829,115

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash
     - $4,274,794,200
   - 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)
     - $734,503,182

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - $6,513,091,354
   - 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)
     - $5,443,539,949

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 0

10. Exchange traded options
    - A. Value of open long option contracts
       - $523,225,175
    - B. Value of open short option contracts
       - $(374,453,920)

11. Net equities with other FCMs
    - A. Net liquidating equity
       - $11,072,921
    - 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)
   - $17,164,105,151

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
   - $284,276,036

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess
    - $49,276,036
## 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
   $ \quad 0 7200

2. Funds in segregated accounts

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

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1)
   $ \quad 0 7240
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,206,392,181</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$2,571,485,646</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>$(758,260,446)</td>
</tr>
<tr>
<td>3. 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>$17,091,649</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>$(12,312,069)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>$5,024,396,961</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$307,178,024</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(306,244,909)</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>$5,025,330,076</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$5,025,330,076</td>
</tr>
</tbody>
</table>
1. **Cash in banks**
   - A. Banks located in the United States: $192,881,733
   - B. Other banks qualified under Regulation 30.7:
     - Name(s): $292,450,355
   
2. **Securities**
   - A. In safekeeping with banks located in the United States: $781,205,950
   - B. In safekeeping with other banks qualified under Regulation 30.7:
     - Name(s): $0
   
3. **Equities with registered futures commission merchants**
   - A. Cash: $5,912,275
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $(830,142)
   - 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): $2,906,834,326
   - A. Cash: $1,790,279,696
   - B. Securities: $(757,549,495)
   - C. Unrealized gain (loss) on open futures contracts: $17,091,649
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0
   
6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): $0
   - A. Cash: $0
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0
   
7. **Segregated funds on hand**
   - Name(s): $0
   - A. Cash: $0
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0
   
8. **Total funds in separate section 30.7 accounts**
   - $5,215,964,278
   
9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - $190,634,202
   
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**
    - $50,634,202
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   
   A. Cash
   
   B. Securities (at market)

2. **Net unrealized profit (loss) in open cleared swaps**

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   $ 257,244,951

   Less: amount offset by customer owned securities $ 252,830,466

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
   A. Cash
   
   B. Securities representing investments of cleared swaps customers' funds (at market)
   
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   A. Cash
   
   B. Securities representing investments of cleared swaps customers' funds (at market)
   
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

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

10. **Cleared swaps options**
    
    A. Value of open cleared swaps long option contracts
    
    B. Value of open cleared swaps short option contracts

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

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**