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

1. Net ledger balance
   - A. Cash
     - $11,912,730,764
   - B. Securities (at market)
     - 6,542,564,085

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $1,594,288,279

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - 429,145,314
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - (291,843,481)

4. Net equity (deficit) (add lines 1, 2, and 3)
   - 16,998,308,403

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount
     - 379,082,423
   - Less: amount offset by customer owned securities
     - (378,863,910)
     - 218,513

6. Amount required to be segregated (add lines 4 and 5)
   - $16,998,526,916

## FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 3,689,341,676
   - 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)
     - 838,196,817

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - 6,879,984,549
   - 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)
     - 5,704,367,268

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 28,513,210

10. Exchange traded options
     - A. Value of open long option contracts
       - 429,145,314
     - B. Value of open short option contracts
       - (291,843,481)

11. Net equities with other FCMs
     - A. Net liquidating equity
       - 12,063,805
     - 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)
    - 17,289,769,158

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $291,242,242

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess
    - $56,242,242
## 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 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash $ 2,870,730,294 7315
   B. Securities (at market) $ 2,334,424,900 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade $ 161,360,497 7325

3. Exchange traded options
   A. Market value of open option contracts purchased on a foreign board of trade $ 31,503,618 7335
   B. Market value of open contracts granted (sold) on a foreign board of trade (30,170,910) 7337

4. Net equity (deficit) (add lines 1. 2. and 3.) $ 5,367,848,399 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 54,487,657 7351
   Less: amount offset by customer owned securities (53,710,741) 7352

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 5,368,625,315 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 5,368,625,315 7360
### 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
     - Amount: $178,614,100
   - B. Other banks qualified under Regulation 30.7
     - Name(s): __________ 7510
     - Amount: $579,137,034 7520
     - Total: $757,751,134 7530

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - Amount: $648,167,861
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): __________ 7550
     - Total: $648,167,861 7570

3. **Equities with registered futures commission merchants**
   - A. Cash
     - Amount: $9,759,929
   - B. Securities
     - Amount: $0
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: $343,656
   - D. Value of long option contracts
     - Amount: $0
   - E. Value of short option contracts
     - Amount: $0
   - Total: $10,103,585

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

5. **Amounts held by members of foreign boards of trade**
   - Name(s): __________ 7690
   - A. Cash
     - Amount: $2,296,452,283
   - B. Securities
     - Amount: $1,686,257,039
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: $161,016,672
   - D. Value of long option contracts
     - Amount: $31,503,618
   - E. Value of short option contracts
     - Amount: $0
   - Total: $4,145,058,702

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

7. **Segregated funds on hand**
   - Amount: $0

8. **Total funds in separate section 30.7 accounts**
   - Amount: $5,561,081,282

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   - Amount: $192,455,967

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

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Amount: $52,455,967
# Supplement to Financial and Operational Combined Uniform Single Report

**Part II CSE**

**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: $22,779,895,032
   - B. Securities (at market): $9,222,759,411

2. **Net unrealized profit (loss) in open cleared swaps**
   - (10,149,786,019)

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)**
   - $21,853,034,018

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $10,639,676
   - Less: amount offset by customer owned securities

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $21,853,034,018

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $4,011,167,838
   - 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): 18,710,206

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,091,032,774
   - 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): 9,204,049,205

9. **Net settlement from (to) derivatives clearing organizations**
   - 152,804,268

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)**
    - $22,477,764,291

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $624,730,273

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**
    - $532,730,273