<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>$1,974,662,671</td>
</tr>
<tr>
<td>B.</td>
<td>Securities (at market)</td>
<td>$2,746,823,232</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contract traded on a contract market</td>
<td>$215,883,958</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Add market value of open option contracts purchased on a contract market</td>
<td>$175,059,304</td>
</tr>
<tr>
<td>B.</td>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>( $193,778,429 )</td>
</tr>
<tr>
<td>4</td>
<td>Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$4,918,650,736</td>
</tr>
<tr>
<td>5</td>
<td>Accounts liquidating to a deficit and accounts with debit balances</td>
<td></td>
</tr>
<tr>
<td></td>
<td>- gross amount</td>
<td>$4,673,231</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer owned securities</td>
<td>( $4,593,605 )</td>
</tr>
<tr>
<td>6</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>$4,918,730,362</td>
</tr>
</tbody>
</table>

**FUNDS IN SEGREGATED ACCOUNTS**

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>7</td>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>$392,051,216</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>$200,000,000</td>
</tr>
<tr>
<td>C.</td>
<td>Securities held for particular customers or option customers (at market)</td>
<td>$311,540,082</td>
</tr>
<tr>
<td>8</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>$1,883,843,574</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>$239,449,550</td>
</tr>
<tr>
<td>C.</td>
<td>Securities held for particular customers or option customers (at market)</td>
<td>$2,435,283,150</td>
</tr>
<tr>
<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>( $14,153,269 )</td>
</tr>
<tr>
<td>10</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Value of open long option contracts</td>
<td>$175,059,304</td>
</tr>
<tr>
<td>B.</td>
<td>Value of open short option contracts</td>
<td>( $193,778,429 )</td>
</tr>
<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Net liquidating equity</td>
<td>$0</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>$0</td>
</tr>
<tr>
<td>C.</td>
<td>Securities held for particular customers or option customers (at market)</td>
<td>$0</td>
</tr>
<tr>
<td>12</td>
<td>Segregated funds on hand (describe:</td>
<td>$5,429,295,178</td>
</tr>
<tr>
<td></td>
<td>)</td>
<td>$510,564,816</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$425,000,000</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$85,564,816</td>
</tr>
</tbody>
</table>
### Statement of Segregation Requirements and Funds in Segregation

**For Customers’ Dealer Options Accounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$ __________________</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ __________________</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>__________________</td>
</tr>
<tr>
<td>C. Total</td>
<td>__________________</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation</td>
<td>$ __________________</td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7

### 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 self-regulatory organization authorized thereunder: $0 7305

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**
     - $764,516,093 7315
   - **Securities (at market)**
     - $437,395,735 7317

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 62,825,539 7325

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**
     - 28,979,361 7335
   - **Market value of open contracts granted (sold) on a foreign board of trade**
     - (7,922,063) 7337

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - $1,285,794,665 7345

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $5,816,198 7351
   - Less: amount offset by customer owned securities
     - (5,406,682) 7352
   - 409,516 7354

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - $1,286,204,181 7355

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - $1,286,204,181 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**: $497,516,250
- **B. Other banks qualified under Regulation 30.7**
  - Name(s): 0
  - Value: 7510

### 2. Securities
- **A. In safekeeping with banks located in the United States**: $262,631,972
- **B. In safekeeping with other banks qualified under Regulation 30.7**
  - Name(s): 0
  - Value: 7550

### 3. Equities with registered futures commission merchants
- **A. Cash**: $7580
- **B. Securities**: 0
- **C. Unrealized gain (loss) on open futures contracts**: 7600
- **D. Value of long option contracts**: 0
- **E. Value of short option contracts**: 7615

### 4. Amounts held by clearing organizations of foreign boards of trade
- **Name(s): ICE CLEAR EUROPE**: 7630
- **A. Cash**: 0
- **B. Securities**: 7650
- **C. Amount due to (from) clearing organizations - daily variation**: 0
- **D. Value of long option contracts**: 0
- **E. Value of short option contracts**: 7675

### 5. Amounts held by members of foreign boards of trade
- **Name(s): UBS London, Australia, BMO**: 7690
- **A. Cash**: $323,834,803
- **B. Securities**: 411,565,476
- **C. Unrealized gain (loss) on open futures contracts**: 62,825,539
- **D. Value of long option contracts**: 28,979,361
- **E. Value of short option contracts**: (7,922,063)

### 6. Amounts with other depositories designated by a foreign board of trade
- **Name(s):**
  - **A. Cash**: 7750
  - **B. Securities**:
  - **C. Unrealized gain (loss) on open futures contracts**:
  - **D. Value of long option contracts**: 28,979,361
  - **E. Value of short option contracts**: (7,922,063)
  - **Amount due to (from) clearing organizations - daily variation**: 819,283,116

### 7. Segregated funds on hand (describe: )
- **Name(s):**
  - **A. Cash**: 7750

### 8. Total funds in separate section 30.7 accounts
- **Value**: 1,579,431,338

### 9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)
- **Value**: 293,227,157

### 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- **Value**: 200,000,000

### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
- **Value**: 93,227,157

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Page T10-4
**Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swapscustomer Accounts Under 4D(F) of the CEA**

### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash $769,302,223 (8500)
   - B. Securities (at market) $365,165,543 (8510)

2. Net unrealized profit/(loss) in open cleared swaps $(264,058,873) (8520)

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased 0 (8530)
   - B. Market value of open cleared swaps option contracts granted (sold) $(0) (8540)

4. Net equity/(deficit) (add lines 1, 2, and 3) $870,408,893 (8550)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $1,594,086 (8560)
   - Less: amount offset by customer owned securities $396,171 (8570)
   - $1,197,915 (8580)

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) $871,606,808 (8590)

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash $91,420,455 (8600)
   - B. Securities representing investments of cleared swaps customers' funds (at market) 100,000,000 (8610)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 116,626,204 (8620)

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 545,042,547 (8630)
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 (8640)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 248,539,338 (8650)

9. Net settlement from (to) derivatives clearing organizations $(2,733,972) (8660)

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts 0 (8670)
    - B. Value of open cleared swaps short option contracts $(0) (8680)

11. Net equities with other FCMs
    - A. Net liquidating equity 8890
    - B. Securities representing investments of cleared swaps customers' funds (at market) 8700
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8710

12. Cleared swaps customer funds on hand (describe: ________________ ) 8715

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) $1,098,894,572 (8720)

14. Excess/(deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) $227,287,764 (8730)

15. Management Target Amount for Excess funds in cleared swaps segregated accounts $125,000,000 (8760)

16. Excess/(deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess $102,287,764 (8770)