## REGISTRATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - **Cash**: $5,844,732,951
   - **Securities (at market)**: $3,549,384,202

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $(482,206,430)

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: $222,510,911
   - Deduct market value of open option contracts granted (sold) on a contract market: $(378,097,636)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $8,756,323,998

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: $45,230,414
   - Less: amount offset by customer securities: $(43,389,878)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $8,758,164,534

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $225,765,963
   - **Securities representing investments of customers' funds (at market)**: $0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $491,184,063

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $5,415,231,509
   - **Securities representing investments of customers' funds (at market)**: $254,350,165
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $3,058,200,139

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $(15,906,477)

10. **Exchange traded options**
    - **Value of open long option contracts**: $222,510,911
    - **Value of open short option contracts**: $(378,097,636)

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $0
    - **Securities representing investments of customers' funds (at market)**: $0
    - **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)**
    - $9,273,238,637

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $515,074,103

15. **Management Target Amount for Excess funds in segregation**
    - $425,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $90,074,103
| Requirement/Account Type | Amount
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated</td>
<td>$0 7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$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>
<tr>
<td>3. Excess (deficiency) funds in segregation</td>
<td>$0 7240</td>
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</tbody>
</table>
# Statement of Secured Amounts and Funds Held in Separate Accounts

## 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers</td>
<td>$740,423,911</td>
</tr>
<tr>
<td>A. Cash</td>
<td>$284,266,869</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$158,700,671</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td>$42,444,456</td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$(32,753,220)</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$1,193,082,687</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$16,519,763</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(9,191,381)</td>
</tr>
<tr>
<td>6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$1,200,411,069</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,200,411,069</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: $422,915,297
   - B. Other banks qualified under Regulation 30.7: 0

   **Total:** $422,915,297

2. **Securities**
   - A. In safekeeping with banks located in the United States: $177,595,115
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

   **Total:** $177,595,115

3. **Equities with registered futures commission merchants**
   - 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

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 organization - 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): See Attached
   - A. Cash: $463,078,092
   - B. Securities: 322,776,318
   - C. Unrealized gain (loss) on open futures contracts: 158,700,671
   - D. Value of long option contracts: 42,444,456
   - E. Value of short option contracts: (32,753,220)

   **Total:** 954,246,317

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

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

8. **Total funds in separate section 30.7 accounts**
   - $1,554,756,729

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 354,345,660

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

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - 154,345,660
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: $901,008,936
   - B. Securities (at market): 480,935,312

2. **Net unrealized profit (loss) in open cleared swaps**: (395,170,076)

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

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 986,774,172

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: 64,560,763
   - Less: amount offset by customer securities: (55,453,271)
   - Net liquidating equity: 9,107,492

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 995,881,664

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $107,449,873
   - B. Securities representing investments of cleared swaps customers' funds (at market): 100,000,000
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 135,491,684

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 564,088,554
   - 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): 345,443,628

9. **Net settlement from (to) derivatives clearing organizations**: (24,401,334)

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)**: 1,228,072,405

14. **Excess (deficiency) funds in segregation (subtract line 13 from line 13)**: $232,190,741

15. **Management target Amount for Excess funds in cleared swaps segregated accounts**: $125,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess**: $107,190,741