## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

### FUNDS IN SEGREGATED ACCOUNTS

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### 1. Net ledger balance

- Cash
- Value of liquidating contracts
- Value of open futures
- Securities representing investments of customers
- Segregated funds
- Excess (deficiency) funds available
- Excess (deficiency) funds in segregation
- Management funds

### 2. Exchange traded options

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds
- D. Net equity with other FCBS
- E. Total amount in segregation
- F. Excess (deficiency) funds in segregation
- G. Management funds

### 3. Net uncollateralized margin

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 4. Accounts liquidating to a - deficit and accounts with a - excess balance

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 5. Amount required to be segregated (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 6. Mergers on deposit with derivatives

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 7. Deposits in segregated funds (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 8. Securities representing investments of customers

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 9. Net settlement from (or to) derivatives (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 10. Exchange traded options

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 11. Net equity with other FCBS

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 12. Net liquidating equity

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 13. Total amount in segregation (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 14. Excess (deficiency) funds in segregation (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 15. Management funds

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

### 16. Excess (deficiency) funds available (in millions)

- A. Cash
- B. Securities representing investments of customers
- C. Securities held for particular customers or option position in segregated funds

Classification: Schwarz Intern