## STATEMENT OF SEQUESTRATION REQUIREMENTS AND FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS

### CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

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

2. Net unrealized profit (loss) in open cleared OTC derivatives

3. Cleared OTC derivatives options
   - A. Market value of open cleared OTC derivatives option contracts purchased
   - B. Market value of open cleared OTC derivatives 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
   - Less: amount offset by customer owned securities

6. Amount required to be sequestered for cleared OTC derivatives customers
   - (add lines 4 and 5)

### FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks
   - A. Cash
   - B. Securities representing investment of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
   - A. Cash
   - B. Securities representing investment of customers’ funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

9. Net settlement from (to) derivatives clearing organizations

10. Cleared OTC derivatives options
    - A. Value of open cleared OTC derivatives long option contracts
    - B. Value of open cleared OTC derivatives short option contracts

11. Net equities with other FCMs
    - A. Net liquidating equity
    - B. Securities representing investment of customers’ funds (at market)
    - C. Securities held for particular customers or option customers in lieu of cash (at market)

12. Cleared OTC derivatives customer funds on hand

13. Total amount in sequestration (add lines 7 through 12)

14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)
**STATEMENT OF SEQUESTRATION REQUIREMENTS AND FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS**

**CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS**

1. Net ledger balance
   - A. Cash $8500
   - B. Securities (at market) $8510

2. Net unrealized profit (loss) in open cleared OTC derivatives $8520

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

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

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount $8560
     - Less: amount offset by customer owned securities (8570)

6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5) $8590

**Funds in Cleared OTC Derivatives Customer Sequestered Accounts**

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks
   - A. Cash $8600
   - B. Securities representing investment of customers’ funds (at market) $8610
   - C. Securities held for particular customers or option customers in lieu of cash (at market) $8620

8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
   - A. Cash $8630
   - B. Securities representing investment of customers’ funds (at market) $8640
   - C. Securities held for particular customers or option customers in lieu of cash (at market) $8650

9. Net settlement from (to) derivatives clearing organizations $8660

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

11. Net equities with other FCMs
    - A. Net liquidating equity $8690
    - B. Securities representing investment of customers’ funds (at market) $8700
    - C. Securities held for particular customers or option customers in lieu of cash (at market) $8710

12. Cleared OTC derivatives customer funds on hand $8715

13. Total amount in sequestration (add lines 7 through 12) $8720

14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13) $8730