Name of Company

Contact Name

Contact Phone Number

Contact Email Address

FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
  b. Minimum percentage of customer segregated funds required: % ; or
     13,000,000
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of customer segregated funds required between: % and %.
     0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
     1,000,000
  b. Minimum percentage of customer secured funds required: % ; or
     0 0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of customer secured funds required between: % and %.
     0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
     0
  b. Minimum percentage of cleared swaps customer collateral required: % ; or
     0 0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of cleared swaps customer collateral required between: % and %.
     0 0

Attach supporting documents
### Daily Segregation - Secured Amounts

**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: 9,967,664 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 870,570 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 0 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: 0 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 10,838,234 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 16,841 [7351]
   - Less: amount offset by customer owned securities: 0 [7352] 16,841 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,855,075 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 10,855,075 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 573,964 [7500]
   - B. Other banks qualified under Regulation 30.7: 718,697 [7520] 1,292,661 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 0 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 0 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,637,986 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 0 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 5,637,986 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 7,118,338 [7640]
   - B. Securities: 0 [7650]
   - C. Amount due to (from) clearing organization - daily variation: 0 [7660]
   - D. Value of long option contracts: 0 [7670]
   - E. Value of short option contracts: 0 [7675] 7,118,338 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 672,518 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 0 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: 0 [7735] 672,518 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7760]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 14,721,503 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 3,866,428 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 1,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 2,866,428 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA Act)**

1. **Net ledger balance**
   - A. Cash
     - 1,061,702,309 [7010]
   - B. Securities (at market)
     - 240,931,285 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 126,846,272 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 733,606,515 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -726,958,147 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 1,436,128,234 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,404,095 [7045]
   - Less: amount offset by customer securities
     - -101,828 [7047]
   - 1,302,267 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 1,437,430,501 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 454,588,123 [7070]
   - B. Securities representing investments of customers' funds (at market)
     - 30,000,000 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 2,719,755 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 471,146,481 [7100]
   - B. Securities representing investments of customers' funds (at market)
     - 174,075,260 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 235,939,350 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 76,791,647 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 733,606,515 [7132]
    - B. Value of open short option contracts
      - -726,958,147 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 0 [7140]
    - B. Securities representing investments of customers' funds (at market)
      - 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - 0 [7170]

12. **Segregated funds on hand**
    - 2,272,180 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 1,454,181,164 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 16,750,663 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - 13,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - 3,750,663 [7198]
### CLEARING SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARING SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash: 0 [8500]
   - B. Securities (at market): 0 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 0 [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): 0 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 0 [8560]
   - Less: amount offset by customer owned securities: 0 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 0 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 0 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 0 [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): 0 [8650]
9. Net settlement from (to) derivatives clearing organizations: 0 [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: 0 [8690]
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8710]
12. Cleared swaps customer funds on hand
    - A. Cash: 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 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 0 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 0 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts: 0 [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 0 [8770]