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
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and%.

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

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

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
   - Cash: 9,649,028 [7315]
   - Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 2,936,875 [7325]

3. Exchange traded options
   - Market value of open option contracts purchased on a foreign board of trade: 8,533 [7335]
   - 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.): 12,594,436 [7345]

5. Account liquidating to a deficit and account with a debit balance - gross amount: 5,234 [7351]
   - Less: amount offset by customer owned securities: 0 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 12,599,670 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 12,599,670 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - Banks located in the United States: 3,456,990 [7500]
   - Other banks qualified under Regulation 30.7: 1,002,621 [7520] 4,459,611 [7530]

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

3. Equities with registered futures commission merchants
   - Cash: 3,770,926 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 0 [7600]
   - Value of long option contracts: 0 [7610]
   - Value of short option contracts: 0 [7615] 3,770,926 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   - Cash: 6,641,971 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 6,641,971 [7680]

5. Amounts held by members of foreign boards of trade
   - Cash: 787,643 [7700]
   - Securities: 0 [7710]
   - Unrealized gain (loss) on open futures contracts: 0 [7720]
   - Value of long option contracts: 8,533 [7730]
   - Value of short option contracts: 0 [7735] 796,176 [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: 15,668,684 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 3,069,014 [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: 2,069,014 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash 816,305,301 [7010]
   - B. Securities (at market) 252,692,579 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 717,882 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 772,502,076 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -721,177,563 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 1,121,040,275 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 26,222,570 [7045]
   - Less: amount offset by customer securities -25,173,581 [7047] 1,048,989 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 1,122,089,264 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash 404,075,728 [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) 2,141,761 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 279,097,541 [7100]
   - B. Securities representing investments of customers’ funds (at market) 154,518,055 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 248,449,941 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -25,351,548 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 772,502,076 [7132]
    - B. Value of open short option contracts -721,177,563 [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** 2,100,877 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 1,146,356,868 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 24,267,604 [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 Excess** 11,267,604 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED 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 [8570] 0 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 0 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

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 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]