FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 13,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  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
  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
  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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - $7,059,188 [7315]
   - **B. Securities (at market)**
     - $0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - $2,302,129 [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.)**
   - $9,361,317 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - $2,187 [7351]
   - Less: amount offset by customer owned securities
     - $0 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - $9,363,504 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - $9,363,504 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - $1,382,582 [7500]
   - B. Other banks qualified under Regulation 30.7
     - $1,512,146 [7520]

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]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $3,079,658 [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]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash
     - $5,792,280 [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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
     - $276,230 [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]

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**
   - $12,042,896 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $2,679,392 [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**
    - $1,679,392 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 653,562,438 [7010]
   - B. Securities (at market): 273,190,810 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 117,610,581 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,336,877,859 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,274,873,451 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 1,106,368,237 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,176,885 [7045]
   - Less: amount offset by customer securities: -88,769 [7047] 1,088,116 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 1,107,456,353 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 411,008,332 [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): 12,430,394 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 279,795,915 [7100]
   - B. Securities representing investments of customers' funds (at market): 89,676,031 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 258,725,584 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -16,257,404 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,336,877,859 [7132]
    - B. Value of open short option contracts: -1,274,873,451 [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**: 2,034,832 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 1,129,418,092 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 21,961,739 [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: 8,961,739 [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 [8500]
   B. Securities (at market) [8510]

2. Net unrealized profit (loss) in open cleared swaps [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased [8530]
   B. Market value of open cleared swaps 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 [8580]

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

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8650]

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

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts [8670]
    B. Value of open cleared swaps short option contracts [8680]

11. Net equities with other FCMs
    A. Net liquidating equity [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8710]

12. Cleared swaps customer funds on hand
    A. Cash [8715]
    B. Securities representing investments of cleared swaps customers' funds (at market) [8710]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8710]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management [8770]