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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>$0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash                                                                 | $8,578,017 [7315] |
   - B. Securities (at market)                                                | $0 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | $1,944,889 [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)                                | $10,522,906 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount | $2,414 [7351] |
   Less: amount offset by customer owned securities                              | $0 [7352] |
   Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | $10,525,320 [7355] |

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | $10,525,320 [7360] |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States                                     | $2,015,320 [7500] |
   - B. Other banks qualified under Regulation 30.7                           | $2,852,183 [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                                                                   | $5,821,456 [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                                                                   | $3,260,012 [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                                                                   | $340,375 [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                              | $14,289,346 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | $3,764,026 [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 | $2,764,026 [7785] |
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash:** 865,339,978 [7010]
   - **B. Securities (at market):** 233,306,945 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market:** 41,420,570 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 1,617,797,863 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -1,673,125,805 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3):** 1,084,739,551 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount:** 1,102,651 [7045]
   - Less: amount offset by customer securities: -169,151 [7047] **933,500** [7050]

6. **Amount required to be segregated (add lines 4 and 5):** 1,085,673,051 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 257,123,906 [7070]
   - **B. Securities representing investments of customers' funds (at market):** 15,000,000 [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 1,032,473 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 333,661,326 [7100]
   - **B. Securities representing investments of customers' funds (at market):** 324,266,851 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 230,118,936 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets:** 4,951,567 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 1,617,797,863 [7132]
    - **B. Value of open short option contracts:** -1,673,125,805 [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:** 2,155,536 [7150]

13. **Total amount in segregation (add lines 7 through 12):** 1,112,982,653 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13):** 27,309,602 [7190]

15. **Management Target Amount for Excess funds in segregation:** 19,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess:** 8,309,602 [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]