FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 19,000,000
  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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 7,830,800 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,497,843 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 20,231 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -1,166 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 10,347,708 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 2,465 [7351]
   - Less: amount offset by customer owned securities: 0 [7352] 2,465 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,350,173 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 10,350,173 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 1,943,731 [7500]
   - B. Other banks qualified under Regulation 30.7: 4,638,441 [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 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,799,985 [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] 5,799,985 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 3,129,799 [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] 3,129,799 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 1,092,732 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 0 [7720]
   - D. Value of long option contracts: 20,231 [7730]
   - E. Value of short option contracts: -1,166 [7735] 1,111,797 [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**: 14,680,022 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 4,329,849 [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**: 3,329,849 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(1,261,028,362\) [7010]
   - B. Securities (at market): \(199,234,166\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-234,883,922\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(2,225,288,715\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-2,390,562,354\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(1,060,104,967\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(1,081,320\) [7045]
   - Less: amount offset by customer securities: \(-152,682\) [7047]
   - \(928,638\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(1,061,033,605\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(183,967,972\) [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): \(1,059,834\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(504,842,024\) [7100]
   - B. Securities representing investments of customers’ funds (at market): \(354,227,680\) [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(195,925,054\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-5,488,015\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(2,225,288,715\) [7132]
    - B. Value of open short option contracts: \(-2,390,562,354\) [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**
    - \(2,249,278\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(1,086,510,188\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(25,476,583\) [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: \(6,476,583\) [7198]
### Daily Segregation - Swaps Statement

**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)
    - 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]