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
   - A. Cash: 10,661,606 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 363,567 [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.): 11,025,173 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 45,789 [7351]
   - Less: amount offset by customer owned securities: 0 [7352] 45,789 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 11,070,962 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 11,070,962 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 2,296,045 [7500]
   - B. Other banks qualified under Regulation 30.7: 1,763,438 [7520] 4,059,483 [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: 6,022,078 [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] 6,022,078 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash: 3,707,271 [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] 3,707,271 [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 447,340 [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] 447,340 [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: 14,236,172 [7770]


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: 2,165,210 [7785]
### SEGREGATION - SEGREGATION STATEMENT

SEGREGRATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 895,878,984 [7010]
   - B. Securities (at market): 179,040,280 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 99,645,778 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,672,576,890 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,774,102,550 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 1,073,039,382 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,209,779 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 1,073,963,963 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 247,861,819 [7070]
   - B. Securities representing investments of customers’ funds (at market): 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 900,843 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 431,232,837 [7100]
   - B. Securities representing investments of customers’ funds (at market): 339,480,829 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 175,811,998 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 4,576,400 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,672,576,890 [7132]
    - B. Value of open short option contracts: -1,774,102,550 [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**: 2,327,439 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 1,100,666,505 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 26,702,542 [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: 7,702,542 [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
   - Less: amount offset by customer owned securities: 0 [8560]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 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]
7. Deposited in cleared swaps customer segregated accounts at derivatives clearing organizations
   - A. Value of open cleared swaps long option contracts: 0 [8630]
   - B. Value of open cleared swaps short option contracts: 0 [8640]
8. Net settlement from (to) derivatives clearing organizations
   - A. Net liquidating equity: 0 [8650]
9. Cleared swaps options
   - A. Value of open cleared swaps long option contracts: 0 [8660]
   - B. Value of open cleared swaps short option contracts: 0 [8670]
   - C. Value of open cleared swaps short option contracts: 0 [8680]
10. 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]
11. 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]
12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 0 [8720]
13. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 0 [8760]