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 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 12,623,008 [7315]
   - B. Securities (at market) 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -687,869 [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.)** 11,935,139 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities 0 [7352] 51,124 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 11,986,263 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 11,986,263 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 3,909,640 [7500]
   - B. Other banks qualified under Regulation 30.7 3,577,366 [7520] 7,487,006 [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 2,347,421 [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] 2,347,421 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash 5,015,876 [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] 5,015,876 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash 164,690 [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] 164,690 [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** 15,014,993 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 3,028,730 [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** 2,028,730 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 1,079,453,373 [7010]
   B. Securities (at market) 137,226,351 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 683,621,460 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 7,071,760,422 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -7,855,162,558 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 1,116,899,048 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 2,342,389 [7045]
   Less: amount offset by customer securities -1,350,575 [7047] 991,814 [7050]

6. Amount required to be segregated (add lines 4 and 5) 1,117,890,862 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 72,763,717 [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) 711,335 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 1,286,539,663 [7100]
   B. Securities representing investments of customers' funds (at market) 424,884,177 [7110]
   C. Securities held for particular customers or option customers in lieu of cash (at market) 134,341,029 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 9,312,715 [7130]

10. Exchange traded options
    A. Value of open long option contracts 7,071,760,422 [7132]
    B. Value of open short option contracts -7,855,162,558 [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 2,173,987 [7150]

13. Total amount in segregation (add lines 7 through 12) 1,147,324,487 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 28,433,625 [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 10,433,625 [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 [8715]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8720]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 0 [8730]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 0 [8740]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: 0 [8750]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 0 [8760]