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: 19,453,268 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 3,317,039 [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.): 22,770,307 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 2,657 [7351]
   - Less: amount offset by customer owned securities: 0 [7352] 2,657 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 22,772,964 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 22,772,964 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 6,285,910 [7500]
   - B. Other banks qualified under Regulation 30.7: 1,309,752 [7520] 7,595,662 [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: 6,524,862 [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] 6,524,862 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash: 6,307,067 [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] 6,307,067 [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 5,798,834 [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] 5,798,834 [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: 26,226,425 [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: 2,453,461 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 916,879,669 [7010]
   - B. Securities (at market): 62,419,652 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - -54,234,190 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,620,186,827 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,248,812,336 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 1,296,439,622 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities: 189,788 [7045]
   - 80,123

6. Amount required to be segregated (add lines 4 and 5)
   - 1,296,519,745 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 420,877,405 [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): 419,753 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 46,083,333 [7100]
   - B. Securities representing investments of customers' funds (at market): 424,979,003 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 57,329,655 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - -4,759,038 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 2,620,186,827 [7132]
    - B. Value of open short option contracts: -2,248,812,336 [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
    - 4,670,244 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - 1,320,974,846 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 24,455,101 [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: 5,455,101 [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] 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 [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**