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: 21,073,871 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,652,662 [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.)**: 22,726,533 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 4,584 [7351]
   - Less: amount offset by customer owned securities: 0 [7352]
   - 4,584 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 22,731,117 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 22,731,117 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 5,034,054 [7500]
   - B. Other banks qualified under Regulation 30.7: 2,979,613 [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: 7,445,963 [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: 10,443,746 [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: 895,747 [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**: 26,799,123 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 4,068,006 [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**: 3,068,006 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - 1,008,904,440 [7010]
   - **B. Securities (at market)**
     - 89,275,499 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -31,742,410 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 3,036,902,660 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -2,770,085,352 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 1,333,254,837 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 239,117 [7045]
   - Less: amount offset by customer securities
     - -124,172 [7047] **114,945** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 1,333,369,782 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 393,534,882 [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)**
     - 429,801 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 175,635,340 [7100]
   - **B. Securities representing investments of customers' funds (at market)**
     - 449,965,975 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - 84,374,706 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -14,679,641 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 3,036,902,660 [7132]
    - **B. Value of open short option contracts**
      - -2,770,085,352 [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**
    - 4,470,992 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 1,360,549,363 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 27,179,581 [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**
      - 8,179,581 [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 [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]