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 CH
## 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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>[7305]</td>
<td></td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**: 30,248,733 [7315]
   - **Securities (at market)**: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,046,603 [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**: -47,521 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 31,247,815 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 0 [7352] 6,593 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **31,254,408 [7355]**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **31,254,408 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 10,895,623 [7500]
   - B. Other banks qualified under Regulation 30.7: 4,500,421 [7520] 15,396,044 [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: 6,793,777 [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] 6,793,777 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 12,951,914 [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] 12,951,914 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 943,183 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 0 [7720]
   - D. Value of long option contracts: 0 [7730]

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**: 36,037,397 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **4,782,989 [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**: 3,782,989 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 1,325,231,463
   - B. Securities (at market): 185,444,137

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -26,783,277

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,600,816,430
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,620,260,248

4. Net equity (deficit) (add lines 1, 2 and 3): 2,464,448,505

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 6,213,747
   - Less: amount offset by customer securities: -6,135,400
   - 78,347

6. Amount required to be segregated (add lines 4 and 5): 2,464,526,852

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: 379,887,676
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 525,924

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 195,336,777
   - B. Securities representing investments of customers’ funds (at market): 749,921,112
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 180,481,445


10. Exchange traded options
   - A. Value of open long option contracts: 2,600,816,430
   - B. Value of open short option contracts: -1,620,260,248

11. Net equities with other FCMs
   - A. Net liquidating equity: 0
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. Segregated funds on hand: 4,436,768

13. Total amount in segregation (add lines 7 through 12): 2,490,702,647

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 26,175,795

15. Management Target Amount for Excess funds in segregation: 19,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount: 7,175,795
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND 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]

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]