FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: \( \); or \( 235,000,000 \)
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 \( 140,000,000 \)
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 \( 92,000,000 \)
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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash
   - B. Securities (at market)
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
   - b. Market value of open contracts granted (sold) on a foreign board of trade
4. Net equity (deficit) (add lines 1. 2. and 3.)
5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   - Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States
   - B. Other banks qualified under Regulation 30.7
2. Securities
   - A. In safekeeping with banks located in the United States
   - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash
   - B. Securities
   - C. Amount due to (from) clearing organization - daily variation
   - D. Value of long option contracts
   - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 16,283,997,213 [7010]
   - B. Securities (at market): 8,371,533,796 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 988,735,547 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 629,458,932 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -391,058,419 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,882,667,069 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 483,551,822 [7045]
   - Less: amount offset by customer securities: -474,657,738 [7047] 8,894,084 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,891,561,153 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 4,413,354,729 [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): 1,047,458,819 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,974,648,556 [7100]
   - B. Securities representing investments of customers' funds (at market): 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 7,324,074,977 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 271,499,404 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 629,458,932 [7132]
    - B. Value of open short option contracts: -391,058,419 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,260,399 [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**: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,276,697,397 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,136,244 [7190]

15. **Management Target Amount for Excess funds in segregation**: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: 150,136,244 [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: 17,140,742,827 [8500]
   - B. Securities (at market): 11,161,831,927 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 
   - -2,657,034,318 [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)**: 25,645,540,436 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 97,162,804 [8560]
   - -84,113,697 [8570] 13,049,107 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,658,589,543 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,505,494,301 [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): 56,303,007 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,248,280,170 [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): 11,105,528,920 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 106,262,000 [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)**: 26,021,868,398 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 363,278,855 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 271,278,855 [8770]