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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 4,626,533,264 [7315]
   - B. Securities (at market): 2,211,867,780 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 949,026,963 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 32,221,144 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,841,540 [7337]

4. **Net equity (deficit) (add lines 1, 2. and 3.)**: 7,788,807,611 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -52,014,665 [7352], 1,606,733 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,790,414,344 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,790,414,344 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 761,272,357 [7500]
   - B. Other banks qualified under Regulation 30.7: 741,459,926 [7520], 1,502,732,283 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 389,985,526 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 22,671,067 [7560], 412,656,593 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 22,604,573 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,251,018 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615], 23,855,591 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0 [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], 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 3,321,908,388 [7700]
   - B. Securities: 1,799,211,187 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 947,775,945 [7720]
   - D. Value of long option contracts: 32,221,144 [7730]
   - E. Value of short option contracts: -30,841,540 [7735], 6,070,275,124 [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**
   - 8,009,519,591 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 219,105,247 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 79,105,247 [7785]
SEgregation REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,172,138,332 [7010]
   B. Securities (at market) 8,464,358,395 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,067,756,441 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 633,959,148 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -366,780,207 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,971,432,109 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 645,824,856 [7045]
   Less: amount offset by customer securities -636,732,165 [7047] 9,092,691 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,980,524,800 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,812,880,088 [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) 1,138,909,114 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,274,346,188 [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) 7,325,449,281 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -248,524,714 [7130]

10. Exchange traded options
    A. Value of open long option contracts 633,959,148 [7132]
    B. Value of open short option contracts -366,780,207 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,562,876 [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) 26,579,801,774 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 364,276,974 [7198]

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 364,276,974 [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: 15,910,051,977 [8500]
   - B. Securities (at market): 10,871,280,468 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,407,459,992 [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)**
   - 25,373,872,453 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 88,302,070 [8560]
   - -84,102,096 [8570] 4,199,974 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,378,072,427 [8590]
7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 5,280,907,713 [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): 49,106,707 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,577,761,405 [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): 10,822,173,761 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - 3,298,615 [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 0 [8715]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 25,733,248,201 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 355,175,774 [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**
    - 263,175,774 [8770]