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**
     - Net ledger balance: $4,382,786,964 [7315]
   - **B. Securities (at market)**
     - Net ledger balance: $2,288,491,151 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - Net unrealized profit (loss): $1,032,917,211 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - Market value: $20,755,423 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - Market value: $-17,851,493 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - Net equity (deficit): $7,707,099,256 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Gross amount: $51,832,165 [7351]
   - Less: amount offset by customer owned securities
     - Offset: $50,315,802 [7352]
     - Balance: $1,516,363 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - Amount required: $7,708,615,619 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Greater of: $7,708,615,619 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - Cash: $482,093,372 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - Cash: $777,073,959 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - Securities: $536,316,861 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Securities: $22,341,036 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - Cash: $23,517,080 [7580]
   - **B. Securities**
     - Securities: $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Unrealized gain (loss): $-706,857 [7600]
   - **D. Value of long option contracts**
     - Value: $0 [7610]
   - **E. Value of short option contracts**
     - Value: $0 [7615]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - Cash: $0 [7640]
   - **B. Securities**
     - Securities: $0 [7650]
   - **C. Amount due to (from) clearing organization - daily variation**
     - Amount: $0 [7660]
   - **D. Value of long option contracts**
     - Value: $0 [7670]
   - **E. Value of short option contracts**
     - Value: $0 [7675]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - Cash: $3,317,099,702 [7700]
   - **B. Securities**
     - Securities: $1,729,833,254 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Unrealized gain (loss): $1,033,624,068 [7720]
   - **D. Value of long option contracts**
     - Value: $20,755,423 [7730]
   - **E. Value of short option contracts**
     - Value: $17,851,493 [7735]

6. **Amounts with other depositories designated by a foreign board of trade**
   - Amount: $0 [7760]

7. **Segregated funds on hand**
   - Segregated funds: $0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - Total funds: $7,924,096,405 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess (deficiency): $215,480,786 [7780]

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

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Excess (deficiency): $75,480,786 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $15,579,541,966 [7010]
   - B. Securities (at market): $7,894,702,015 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $689,528,293 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $709,426,784 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$432,093,624 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): $24,441,105,434 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $821,917,366 [7045]
   - Less: amount offset by customer securities: -$816,568,897 [7047] $5,348,469 [7050]

6. Amount required to be segregated (add lines 4 and 5): $24,446,453,903 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: $3,718,520,733 [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): $1,032,303,936 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $12,913,493,536 [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): $6,862,398,079 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: $709,426,784 [7132]
    - B. Value of open short option contracts: -$432,093,624 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: $8,875,500 [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): $24,829,128,659 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $382,674,756 [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: $147,674,756 [7198]
### Daily Segregation - Swaps Statement

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
   - Cash: \(15,355,196,637\) [8500]
   - Securities (at market): \(11,352,529,676\) [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - \(-8,835,554\) [8520]

3. Cleared swaps options
   - Market value of open cleared swaps option contracts purchased: 0 [8530]
   - Market value of open cleared swaps option contracts granted (sold): 0 [8540]

4. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   - 336,433,686 [8550]
   - Less: amount offset by customer owned securities
     - (-300,511,973) [8560]

5. Net Equity (deficit) (add lines 1, 2, and 3)
   - 26,698,890,759 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 26,734,812,472 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - Cash: \(5,135,981,025\) [8590]
   - Securities representing investments of cleared swaps customers’ funds (at market): 0 [8600]
   - Securities held for particular cleared swaps customers in lieu of cash (at market): \(17,261,446\) [8610]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   - Cash: \(10,017,230,924\) [8620]
   - Securities representing investments of cleared swaps customers’ funds (at market): 0 [8630]
   - Securities held for particular cleared swaps customers in lieu of cash (at market): \(11,335,268,230\) [8640]

9. Net settlement from (to) derivatives clearing organizations
   - \(714,008,243\) [8650]

10. Cleared swaps options
    - Value of open cleared swaps long option contracts: 0 [8660]
    - Value of open cleared swaps short option contracts: 0 [8670]

11. Net equities with other FCMs
    - Net liquidating equity: 0 [8680]
    - Securities representing investments of cleared swaps customers’ funds (at market): 0 [8690]
    - Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8700]

12. Cleared swaps customer funds on hand
    - Cash: 0
    - Securities representing investments of cleared swaps customers’ funds (at market): 0
    - Securities held for particular cleared swaps customers in lieu of cash (at market): 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - 27,219,749,868 [8710]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    - \(484,937,396\) [8720]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - 92,000,000 [8730]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management
    - 392,937,396 [8740]