FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000; or
  b. Minimum percentage of customer segregated funds required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  d. Percentage range of customer segregated funds required between: 0% and 0%.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000; or
  b. Minimum percentage of customer secured funds required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  d. Percentage range of customer secured funds required between: 0% and 0%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000; or
  b. Minimum percentage of cleared swaps customer collateral required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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** 4,560,159,763 [7315]
   - **B. Securities (at market)** 2,160,451,215 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 937,862,721 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 30,050,942 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -25,924,698 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,662,599,943 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** -32,101,648 [7352] 91,313 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,662,691,256 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,662,691,256 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 692,064,903 [7500]
   - B. Other banks qualified under Regulation 30.7 457,886,375 [7520] 1,149,951,278 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 509,601,408 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 44,818,750 [7560] 554,420,158 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 19,971,431 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -1,719,845 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 18,251,586 [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 3,612,515,556 [7700]
   - B. Securities 1,606,031,057 [7710]
   - C. Unrealized gain (loss) on open futures contracts 939,582,566 [7720]
   - D. Value of long option contracts 30,050,942 [7730]
   - E. Value of short option contracts -25,924,698 [7735] 6,162,255,423 [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** 7,884,878,445 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 222,187,189 [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** 82,187,189 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 13,283,958,384 [7010]
   B. Securities (at market) 8,026,471,200 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,261,463,834 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 819,993,169 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -344,470,039 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,047,416,548 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 300,301,458 [7045]
   Less: amount offset by customer securities -299,194,827 [7047] 1,106,631 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,048,523,179 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,405,139,712 [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) 1,955,633,726 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,116,924,928 [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) 6,070,837,474 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 400,332,300 [7130]

10. Exchange traded options
    A. Value of open long option contracts 819,993,169 [7132]
    B. Value of open short option contracts -344,470,039 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 10,459,861 [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) 26,434,851,131 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,327,952 [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 151,327,952 [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**
   - **Cash**: 13,567,348,666 [8500]
   - **Securities (at market)**: 11,124,217,557 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 1,106,991,580 [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. **Net Equity (deficit) (add lines 1, 2, and 3)**: 25,798,557,803 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -70,503,179 [8560]
   - **Net**: 71,736,900 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,799,791,524 [8580]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Cash**: 4,757,017,200 [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)**: 4,246,925 [8610]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 10,083,145,821 [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)**: 11,119,970,632 [8640]

9. **Net settlement from (to) derivatives clearing organizations**: 145,537,766 [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 [8710]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,109,918,344 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 310,126,820 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000 [8740]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 218,126,820 [8750]