**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: 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: $140,000,000; or
b. Minimum percentage of customer secured funds required: 0%; or
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: $92,000,000; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
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. 0

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 5,865,982,363
   - **B. Securities (at market)**
     - 2,628,566,259

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 99,974,137

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 19,290,651
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -9,754,272

4. **Net equity (deficit) (add lines 1, 2, and 3.)**
   - 8,604,059,138

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 41,097,644
   - Less: amount offset by customer owned securities
     - -40,205,798
   - 891,846

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,604,950,984

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,604,950,984

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 158,232,391
   - **B. Other banks qualified under Regulation 30.7**
     - 370,169,989

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 781,447,881
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 105,810,837

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 50,510,898
   - **B. Securities**
     - 0
   - **C. Unrealized gain (loss) on open futures contracts**
     - 1,822,793
   - **D. Value of long option contracts**
     - 0
   - **E. Value of short option contracts**
     - 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - 0
   - **B. Securities**
     - 0
   - **C. Amount due to (from) clearing organization - daily variation**
     - 0
   - **D. Value of long option contracts**
     - 0
   - **E. Value of short option contracts**
     - 0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - 5,569,390,374
   - **B. Securities**
     - 1,741,307,541
   - **C. Unrealized gain (loss) on open futures contracts**
     - 98,151,343
   - **D. Value of long option contracts**
     - 19,290,651
   - **E. Value of short option contracts**
     - -9,754,272

6. **Amounts with other depositories designated by a foreign board of trade**
   - 0

7. **Segregated funds on hand**
   - 0

8. **Total funds in separate section 30.7 accounts**
   - 8,886,380,426

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 281,429,442

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

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 141,429,442
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $19,269,892,158 [7010]
   - B. Securities (at market): $10,985,168,677 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-3,944,690,480 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $383,997,349 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-425,209,878 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $26,269,157,826 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $1,090,453,959 [7045]
   - Less: amount offset by customer securities: $-1,090,107,273 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**: $26,269,504,512 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $4,049,299,144 [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): $1,983,426,121 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $12,094,221,499 [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): $9,001,742,556 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $-274,428,549 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $383,997,349 [7132]
    - B. Value of open short option contracts: $-425,209,878 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $44,828,601 [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)**: $26,857,876,843 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $588,372,331 [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: $353,372,331 [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**
     - \(-3,046,898,654\) [8500]
   - **B. Securities (at market)**
     - \(8,372,496,701\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(20,582,680,806\) [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]
   - **C. Net Equity (deficit) (add lines 1, 2, and 3)**
     - \(25,908,278,853\) [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - \(-92,995,636\) [8570]
     - \(7,164,324\) [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,915,443,177\) [8590]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**
     - \(2,854,615,723\) [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)**
     - \(7,191,201\) [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - \(14,642,464,659\) [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)**
     - \(8,365,305,500\) [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - \(356,909,727\) [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - \(26,226,486,810\) [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(311,043,633\) [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - \(92,000,000\) [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - \(219,043,633\) [8770]