FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 280,000,000
   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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,153,618,547 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,201,465,830 [7317]</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-144,465,936 [7325]</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>17,153,801 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-21,783,215 [7337]</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>5,205,989,027 [7345]</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>161,267,237 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-159,914,528 [7352]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>5,207,341,736 [7355]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>765,186,338 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>645,325,233 [7520]</td>
</tr>
<tr>
<td>Securities</td>
<td>1,410,511,571 [7530]</td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>111,990,478 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>0 [7560]</td>
</tr>
<tr>
<td>Equities with registered futures commission merchants</td>
<td>111,990,478 [7570]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>8,217,380 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-564,167 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615]</td>
</tr>
<tr>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td>7,653,213 [7620]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675]</td>
</tr>
<tr>
<td>Amounts held by members of foreign boards of trade</td>
<td>3,869,760,356 [7720]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>1,928,816,187 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,089,475,352 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-143,901,769 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>17,153,801 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-21,783,215 [7735]</td>
</tr>
<tr>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7740]</td>
</tr>
<tr>
<td>Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>Total funds in separate section 30.7 accounts</td>
<td>5,399,915,618 [7770]</td>
</tr>
<tr>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>192,573,882 [7780]</td>
</tr>
<tr>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>52,573,882 [7785]</td>
</tr>
</tbody>
</table>
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash 13,780,836,656 [7010]
   - B. Securities (at market) 6,595,364,368 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -2,557,181,438 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 374,653,403 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -507,838,070 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,685,834,919 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 689,995,768 [7045]
   - Less: amount offset by customer securities -679,193,991 [7047] 10,801,777 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,696,636,696 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**

   - A. Cash 5,417,513,985 [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) 559,002,775 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 5,786,552,753 [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) 6,036,361,593 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 348,548,191 [7130]

10. **Exchange traded options**
   - A. Value of open long option contracts 374,653,403 [7132]
   - B. Value of open short option contracts -507,838,070 [7133]

11. **Net equities with other FCMs**
   - A. Net liquidating equity 7,498,523 [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)**
    - 18,022,293,153 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 325,656,457 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - 280,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess 45,656,457 [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: $4,681,689,921 [8500]
   - B. Securities (at market): $5,825,212,279 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $5,176,014,687 [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)**
   - $15,682,916,887 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $77,605,567 [8560]
   - Less: amount offset by customer owned securities - $77,188,249 [8570]
   - $417,318 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $15,683,334,205 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $1,983,959,437 [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): $227,523,883 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $8,018,347,433 [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): $5,597,688,396 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $3,181,883 [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)**
    - $15,830,701,032 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $147,366,827 [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**
    - $55,366,827 [8770]