FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0%
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
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: 0 and 0%
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
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 0%
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**
     - 3,168,978,218 [7315]
   - **B. Securities (at market)**
     - 2,600,760,848 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -403,286,332 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade
      - 16,159,119 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
      - -11,781,267 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,370,830,586 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -202,838,147 [7352] 5,147,799 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,375,978,385 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,375,978,385 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 261,198,685 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 231,309,475 [7520] 492,508,160 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 742,781,906 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 0 [7560] 742,781,906 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 5,332,048 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -759,865 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 4,572,183 [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**
     - 2,866,141,865 [7700]
   - **B. Securities**
     - 1,857,978,941 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -402,526,468 [7720]
   - **D. Value of long option contracts**
     - 16,159,119 [7730]
   - **E. Value of short option contracts**
     - -11,781,267 [7735] 4,325,972,190 [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**
   - 5,565,834,439 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 189,856,054 [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**
    - 49,856,054 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 9,782,735,618 [7010]
   - B. Securities (at market): 6,345,148,135 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 388,026,046 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 542,931,130 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -384,163,829 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,674,677,100 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 446,088,918 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,676,044,670 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,938,541,859 [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): 788,954,885 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,363,200,548 [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): 5,556,193,250 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 153,101,324 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 542,931,130 [7132]
    - B. Value of open short option contracts: -384,163,829 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 11,328,213 [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)**: 16,970,087,380 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 294,042,710 [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**: 59,042,710 [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 $17,201,393,899 [8500]
   B. Securities (at market) $6,124,318,128 [8510]

2. Net unrealized profit (loss) in open cleared swaps $-6,467,870,377 [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) $16,857,841,650 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $42,268,295 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) $16,861,606,382 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash $3,204,612,672 [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) $279,038,206 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash $8,029,075,423 [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) $5,845,279,922 [8650]

9. Net settlement from (to) derivatives clearing organizations $17,364,283 [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) $17,375,370,506 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) $513,764,124 [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 $421,764,124 [8770]