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**
   - **Cash**: 2,716,830,004 [7315]
   - **Securities (at market)**: 2,602,209,126 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 178,842,757 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 13,437,839 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -9,324,286 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,501,995,440 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -134,573,576 [7352] 5,797,846 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,507,793,286 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,507,793,286 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 289,900,785 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 330,693,123 [7520] 620,593,908 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 837,251,041 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 837,251,041 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 5,581,205 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 738,579 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 6,319,784 [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**: 2,323,136,557 [7700]
   - **B. Securities**: 1,764,958,085 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 178,104,178 [7720]
   - **D. Value of long option contracts**: 13,437,839 [7730]
   - **E. Value of short option contracts**: -9,324,286 [7735] 4,270,312,373 [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**: 5,734,477,106 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 226,683,820 [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**: 86,683,820 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 6,770,785,408 [7010]
   - B. Securities (at market): 6,018,271,319 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,549,714,405 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 482,819,898 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -307,260,792 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,514,330,238 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 205,268,372 [7045]
   - Less: amount offset by customer securities: -204,359,778 [7047] 908,594 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,515,238,832 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 4,362,178,581 [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): 702,225,481 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,240,633,614 [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): 5,316,045,838 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 8,493,173 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 482,819,898 [7132]
    - B. Value of open short option contracts: -307,260,792 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,070,129 [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)**: 16,812,205,922 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 296,967,090 [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**
## 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**
   
   A. **Cash**  
   - 17,895,883,790 [8500]
   
   B. **Securities (at market)**  
   - 6,279,987,582 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - -7,140,294,560 [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)**  
   - 17,035,576,812 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 49,978,568 [8560]
   
   Less: amount offset by customer owned securities  
   - -49,434,516 [8570]  
   - 544,052 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 17,036,120,864 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
   A. **Cash**  
   - 3,546,445,102 [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)**  
   - 290,979,406 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   A. **Cash**  
   - 7,735,102,125 [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)**  
   - 5,989,008,176 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  
   - -168,372,356 [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)**  
    - 17,393,162,453 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    - 357,041,589 [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**  
    - 265,041,589 [8770]