FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 235,000,000
   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

### 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

| A. Cash | 0 [7305] |
| B. Securities (at market) | 0 [7317] |

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

| 27,344,255 [7325] |

### 3. Exchange traded options

| A. Market value of open option contracts purchased on a foreign board of trade | 2,833,722 [7335] |
| B. Market value of open contracts granted (sold) on a foreign board of trade | -6,005,012 [7345] |

### 4. Net equity (deficit) (add lines 1. 2. and 3.)

| 5,307,036,614 [7355] |

### 5. Account liquidating to a deficit and account with a debit balances - gross amount

| -103,410,389 [7352] |

### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

| Method (add lines 4 and 5) | 5,307,036,614 [7355] |

### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

| 5,307,036,614 [7360] |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States | 472,817,184 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 515,645,673 [7520] |

2. **Securities**
   - A. In safekeeping with banks located in the United States | 234,448,421 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7560] |

3. **Equities with registered futures commission merchants**
   - A. Cash | 9,601,604 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 8,988,791 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] |

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] |

5. **Amounts held by members of foreign boards of trade**
   - A. Cash | 2,337,277,333 [7700] |
   - B. Securities | 1,905,126,608 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 18,355,465 [7720] |
   - D. Value of long option contracts | 2,833,722 [7730] |
   - E. Value of short option contracts | 0 [7735] |

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**
    | 5,499,089,789 [7770] |

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Segured Statement Page 1 from Line 8)**
    | 192,053,175 [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**
    | 52,053,175 [7785] |
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 9,704,224,120 [7010]
   - **B. Securities (at market)**: 6,021,957,801 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 876,978,370 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 318,455,808 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -302,591,610 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,619,024,489 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -577,132,019 [7047] 2,806,668 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,621,831,157 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 3,860,238,134 [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)**: 806,725,325 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 7,193,881,579 [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)**: 5,215,232,476 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -178,665,807 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 318,455,808 [7132]
    - **B. Value of open short option contracts**: -302,591,610 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 3,261,231 [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)**: 16,916,537,136 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 294,705,979 [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**: 59,705,979 [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 19,094,791,160 [8500]
   B. Securities (at market) 8,705,451,481 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,274,378,921 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 21,525,863,720 [8550]
   Less: amount offset by customer owned securities -119,205,777 [8560] 127,423,144 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,534,081,087 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,782,786,357 [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) 119,865,205 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,894,341,118 [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) 8,585,586,276 [8650]

8. Net settlement from (to) derivatives clearing organizations 522,619,394 [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) 21,905,198,350 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 371,117,263 [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 279,117,263 [8770]