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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Foreign Futures and Foreign Options Secured Amounts</td>
<td></td>
</tr>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,722,324,128 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,127,909,625 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>405,044,380 [7325]</td>
</tr>
<tr>
<td>3. 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>4,190,294 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-7,494,334 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>5,441,885,333 [7345]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>187,249,798 [7351]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>-186,490,844 [7352]</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>5,442,644,287 [7355]</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>5,442,644,287 [7360]</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>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>506,951,176 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>516,583,048 [7520]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>248,547,779 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>0 [7560]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>13,439,411 [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>1,901,879 [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>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>15,341,290 [7620]</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></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>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,929,717,695 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,879,361,846 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-406,946,259 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>4,190,294 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-7,494,334 [7735]</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>4,398,829,242 [7740]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>5,686,252,535 [7770]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement)</td>
<td>243,608,248 [7780]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>103,608,248 [7785]</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 10,233,264,395 [7010]
   - B. Securities (at market): 5,939,697,850 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,163,898,726 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 407,677,553 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -322,956,900 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,421,581,624 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 363,453,154 [7045]
   - Less: amount offset by customer securities -355,747,021 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,429,287,757 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**

   **Deposited in segregated funds bank accounts**
   - A. Cash: 3,926,380,709 [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): 781,717,699 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 7,676,962,157 [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): 5,177,980,151 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 84,907,161 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 407,677,553 [7132]
    - B. Value of open short option contracts: -322,956,900 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 2,634,960 [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)**
    - 17,715,303,490 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 235,000,000 [7194]

15. **Management Target Amount for Excess funds in segregation**
    - 286,015,733 [7190]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 51,015,733 [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  
     21,083,473,228 [8500]
   - B. Securities (at market)  
     8,858,722,720 [8510]

2. Net unrealized profit (loss) in open cleared swaps  
   - (-8,183,994,023) [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)  
   - 21,758,201,925 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  
   - (-118,912,102) [8570]  8,034,846 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  
   - 21,766,236,771 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks  
   - A. Cash  
     4,387,040,665 [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)  
     3,034,756 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts  
   - A. Cash  
     9,268,195,441 [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)  
     8,855,687,964 [8650]

9. Net settlement from (to) derivatives clearing organizations  
   - 525,867,168 [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)  
    - 23,039,825,994 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  
    - 1,273,589,223 [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  
    - 1,181,589,223 [8770]