



Daily Segregation - Cover Page

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or	2,000,000	
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	300,000	
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	0	
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	0 [5605]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	25,221,339 [5615]
B. Securities (at market)	0 [5617]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	-1,727,138 [5625]
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	0 [5635]
B. Market value of open contracts granted (sold) on a foreign board of trade	0 [5637]
4. Net equity (deficit) (add lines 1. 2. and 3.)	23,494,201 [5645]
5. Account liquidating to a deficit and account with a debit balances - gross amount	105 [5651]
Less: amount offset by customer owned securities	0 [5652]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	23,494,306 [5655]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	23,494,306 [5660]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in Banks	
A. Banks located in the United States	11,183,258 [5700]
B. Other banks qualified under Regulation 30.7	0 [5720]
2. Securities	
A. In safekeeping with banks located in the United States	0 [5740]
B. In safekeeping with other banks designated by the Commission	0 [5760]
3. Equities with registered futures commission merchants	
A. Cash	9,575,752 [5780]
B. Securities	0 [5790]
C. Unrealized gain (loss) on open futures contracts	996,454 [5800]
D. Value of long option contracts	0 [5810]
E. Value of short option contracts	0 [5815]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	0 [5840]
B. Securities	0 [5850]
C. Amount due to (from) clearing organization - daily variation	0 [5860]
D. Value of long option contracts	0 [5870]
E. Value of short option contracts	0 [5875]
5. Amounts held by member of foreign boards of trade	
A. Cash	14,012,583 [5900]
B. Securities	0 [5910]
C. Unrealized gain (loss) on open futures contracts	-2,723,592 [5920]
D. Value of long option contracts	0 [5930]
E. Value of short option contracts	0 [5935]
6. Amounts with other depositories designated by a foreign board of trade	0 [5960]
7. Segregated funds on hand	0 [5965]
8. Total funds in separate section 30.7 accounts	33,044,455 [5970]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	9,550,149 [5680]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	300,000 [5980]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	9,250,149 [5985]



Daily Segregation - Segregation Statement

Segregation Requirements (Section 4d(2) of the CEAct)

1. Net ledger balance	
A. Cash	498,723,490 [5000]
B. Securities (at market)	173,228 [5010]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	14,655,114 [5020]
3. Exchange traded options	
A. Market value of open option contracts purchased on a contract market	23,371,785 [5030]
B. Market value of open option contracts granted (sold) on a contract market	-26,518,426 [5040]
4. Net Equity (deficit) (add lines 1, 2, and 3)	510,405,191 [5050]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,537,899 [5060]
Less: amount offset by customer owned securities	0 [5070]
6. Amount required to be segregated (add lines 4 and 5)	511,943,090 [5090]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts	
A. Cash	387,236,195 [5100]
B. Securities representing investment of customers' funds (at market)	0 [5110]
C. Securities held for particular customers or option customers in lieu of cash (at market)	0 [5120]
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	131,196,418 [5130]
B. Securities representing investment of customers' funds (at market)	0 [5140]
C. Securities held for particular customers or option customers in lieu of cash (at market)	0 [5150]
9. Net settlement from (to) derivatives clearing organizations of contract markets	2,406,498 [5160]
10. Exchange traded options	
A. Value of open long option contracts	23,441,000 [5170]
B. Value of open short option contracts	-26,603,082 [5180]
11. Net equities with other FCMs	
A. Net liquidating equity	7,305,547 [5190]
B. Securities representing investment of customers' funds (at market)	0 [5200]
C. Securities held for particular customers or option customers in lieu of cash (at market)	0 [5210]
12. Segregated funds on hand	173,228 [5215]
13. Total amount in segregation (add lines 7 through 12)	525,155,804 [5220]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	13,212,714 [5230]
15. Management Target Amount for Excess funds in segregation	2,000,000 [5240]
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	11,212,714 [5250]