



Daily Segregation - Cover Page

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

| | | |
|---|-------------|---|
| a. Minimum dollar amount: ; or | 120,000,000 | |
| 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 | 20,000,000 | |
| 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 | 8,000,000 | |
| 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



ADM Investor Services Inc.

Form: Daily Seg - 1-FR

End Date: 01/11/2018

Submit Date: 01/12/2018

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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 | 350,360,032 | [5615] |
| B. Securities (at market) | 20,316,000 | [5617] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 19,060,278 | [5625] |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | 91,010 | [5635] |
| B. Market value of open contracts granted (sold) on a foreign board of trade | -20,986 | [5637] |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 389,806,334 | [5645] |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount | 146,580 | [5651] |
| Less: amount offset by customer owned securities | -83,670 | [5652] 62,910 [5654] |
| 6 Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 389,869,244 | [5655] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 389,869,244 | [5660] |

Funds Deposited in Separate Regulation 30.7 Accounts

| | | |
|--|-------------|--------------------------------|
| 1. Cash in Banks | | |
| A. Banks located in the United States | 59,038,653 | [5700] |
| B. Other banks qualified under Regulation 30.7 | 26,462,867 | [5720] 85,501,520 [5730] |
| 2. Securities | | |
| A. In safekeeping with banks located in the United States | 150,996,000 | [5740] |
| B. In safekeeping with other banks designated by the Commission | 0 | [5760] 150,996,000 [5770] |
| 3. Equities with registered futures commission merchants | | |
| A. Cash | -11,414,024 | [5780] |
| B. Securities | 49,500,000 | [5790] |
| C. Unrealized gain (loss) on open futures contracts | 23,764,767 | [5800] |
| D. Value of long option contracts | 0 | [5810] |
| E. Value of short option contracts | 0 | [5815] 61,850,743 [5820] |
| 4. Amounts held by clearing organizations of foreign boards of trade | | |
| A. Cash | 3,269,843 | [5840] |
| B. Securities | 0 | [5850] |
| C. Amount due to (from) clearing organization - daily variation | 37,020 | [5860] |
| D. Value of long option contracts | 20,043 | [5870] |
| E. Value of short option contracts | -20,986 | [5875] 3,305,920 [5880] |
| 5. Amounts held by member of foreign boards of trade | | |
| A. Cash | 23,359,041 | [5900] |
| B. Securities | 116,820,000 | [5910] |
| C. Unrealized gain (loss) on open futures contracts | -5,295,817 | [5920] |
| D. Value of long option contracts | 70,967 | [5930] |
| E. Value of short option contracts | 0 | [5935] 134,954,191 [5940] |
| 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 | 436,608,374 | [5970] |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 46,739,130 | [5680] |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | 20,000,000 | [5980] |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 26,739,130 | [5985] |



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Daily Segregation - Segregation Statement

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

| | | |
|---|---------------|---------------------------|
| 1. Net ledger balance | | |
| A. Cash | 3,753,908,246 | [5000] |
| B. Securities (at market) | 572,326,595 | [5010] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | -142,294,342 | [5020] |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a contract market | 355,235,100 | [5030] |
| B. Market value of open option contracts granted (sold) on a contract market | -368,990,552 | [5040] |
| 4. Net Equity (deficit) (add lines 1, 2, and 3) | 4,170,185,047 | [5050] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 1,389,668 | [5060] |
| Less: amount offset by customer owned securities | -1,324,981 | [5070] 64,687 [5080] |
| 6. Amount required to be segregated (add lines 4 and 5) | 4,170,249,734 | [5090] |

Funds in Segregated Accounts

| | | |
|---|---------------|--------|
| 7. Deposited in segregated funds bank accounts | | |
| A. Cash | 531,490,283 | [5100] |
| B. Securities representing investment of customers' funds (at market) | 1,016,743,746 | [5110] |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | 543,377,140 | [5120] |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | |
| A. Cash | 16,884,281 | [5130] |
| B. Securities representing investment of customers' funds (at market) | 2,235,424,326 | [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 | -12,598,150 | [5160] |
| 10. Exchange traded options | | |
| A. Value of open long option contracts | 355,235,100 | [5170] |
| B. Value of open short option contracts | -368,990,552 | [5180] |
| 11. Net equities with other FCMs | | |
| A. Net liquidating equity | 0 | [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 | 28,949,455 | [5215] |
| 13. Total amount in segregation (add lines 7 through 12) | 4,346,515,629 | [5220] |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 176,265,895 | [5230] |
| 15. Management Target Amount for Excess funds in segregation | 120,000,000 | [5240] |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | 56,265,895 | [5250] |



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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 | 8,287,987 | [8500] | |
| B. Securities (at market) | 0 | [8510] | |
| 2. Net unrealized profit (loss) in open cleared swaps | -3,408,925 | [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) | 4,879,062 | [8550] | |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 0 | [8560] | |
| Less: amount offset by customer owned securities | 0 | [8570] | 0 [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | 4,879,062 | [8590] | |
| Funds in Cleared Swaps Customer Segregated Accounts | | | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | 1,726,298 | [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) | 0 | [8620] | |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | 12,605,310 | [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) | 0 | [8650] | |
| 9. Net settlement from (to) derivatives clearing organizations | 455,700 | [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 | | 0 [8715] |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) | 14,787,308 | [8720] | |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | 9,908,246 | [8730] | |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | 8,000,000 | [8760] | |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) | 1,908,246 | [8770] | |
| Management Target Excess | | | |