



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: 06/12/2018

Submit Date: 06/13/2018

CONTACT INFORMATION:

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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 | 321,873,578 | [5615] |
| B. Securities (at market) | 23,387,000 | [5617] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | -25,738,372 | [5625] |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a foreign board of trade | 3,610,051 | [5635] |
| B. Market value of open contracts granted (sold) on a foreign board of trade | -2,030,399 | [5637] |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 321,101,858 | [5645] |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount | 0 | [5651] |
| Less: amount offset by customer owned securities | 0 | [5652] 0 [5654] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 321,101,858 | [5655] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 321,101,858 | [5660] |

Funds Deposited in Separate Regulation 30.7 Accounts

| | | |
|--|-------------|--------------------------------|
| 1. Cash in Banks | | |
| A. Banks located in the United States | 109,883,603 | [5700] |
| B. Other banks qualified under Regulation 30.7 | 13,858,819 | [5720] 123,742,422 [5730] |
| 2. Securities | | |
| A. In safekeeping with banks located in the United States | 89,717,000 | [5740] |
| B. In safekeeping with other banks designated by the Commission | 0 | [5760] 89,717,000 [5770] |
| 3. Equities with registered futures commission merchants | | |
| A. Cash | 5,047,677 | [5780] |
| B. Securities | 49,500,000 | [5790] |
| C. Unrealized gain (loss) on open futures contracts | 2,918,729 | [5800] |
| D. Value of long option contracts | 0 | [5810] |
| E. Value of short option contracts | 0 | [5815] 57,466,406 [5820] |
| 4. Amounts held by clearing organizations of foreign boards of trade | | |
| A. Cash | 3,137,165 | [5840] |
| B. Securities | 0 | [5850] |
| C. Amount due to (from) clearing organization - daily variation | 0 | [5860] |
| D. Value of long option contracts | 26,483 | [5870] |
| E. Value of short option contracts | -2,102 | [5875] 3,161,546 [5880] |
| 5. Amounts held by member of foreign boards of trade | | |
| A. Cash | 40,573,123 | [5900] |
| B. Securities | 82,170,000 | [5910] |
| C. Unrealized gain (loss) on open futures contracts | -30,421,353 | [5920] |
| D. Value of long option contracts | 3,583,568 | [5930] |
| E. Value of short option contracts | -2,028,297 | [5935] 93,877,041 [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 | 367,964,415 | [5970] |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 46,862,557 | [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 | 26,862,557 | [5985] |



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Daily Segregation - Segregation Statement

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

| | | |
|---|---------------|------------------------------|
| 1. Net ledger balance | | |
| A. Cash | 3,494,012,322 | [5000] |
| B. Securities (at market) | 440,701,348 | [5010] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 30,505,200 | [5020] |
| 3. Exchange traded options | | |
| A. Market value of open option contracts purchased on a contract market | 289,685,519 | [5030] |
| B. Market value of open option contracts granted (sold) on a contract market | -277,382,228 | [5040] |
| 4. Net Equity (deficit) (add lines 1, 2, and 3) | 3,977,522,161 | [5050] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 1,736,788 | [5060] |
| Less: amount offset by customer owned securities | -84,854 | [5070] 1,651,934 [5080] |
| 6. Amount required to be segregated (add lines 4 and 5) | 3,979,174,095 | [5090] |

Funds in Segregated Accounts

| | | |
|---|---------------|--------|
| 7. Deposited in segregated funds bank accounts | | |
| A. Cash | 740,747,410 | [5100] |
| B. Securities representing investment of customers' funds (at market) | 843,921,975 | [5110] |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | 413,416,279 | [5120] |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | |
| A. Cash | 26,150,361 | [5130] |
| B. Securities representing investment of customers' funds (at market) | 2,125,564,670 | [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 | -6,920,881 | [5160] |
| 10. Exchange traded options | | |
| A. Value of open long option contracts | 289,685,519 | [5170] |
| B. Value of open short option contracts | -277,382,228 | [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 | 27,285,069 | [5215] |
| 13. Total amount in segregation (add lines 7 through 12) | 4,182,468,174 | [5220] |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 203,294,079 | [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 | 83,294,079 | [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 | 3,803,045 | [8500] | |
| B. Securities (at market) | 0 | [8510] | |
| 2. Net unrealized profit (loss) in open cleared swaps | 1,946,250 | [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) | 5,749,295 | [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) | 5,749,295 | [8590] | |
| Funds in Cleared Swaps Customer Segregated Accounts | | | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | 325,110 | [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 | 15,556,445 | [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 | 488,025 | [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) | 16,369,580 | [8720] | |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | 10,620,285 | [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) | 2,620,285 | [8770] | |
| Management Target Excess | | | |