### 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 [7305]

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

<table>
<thead>
<tr>
<th>Subcategory</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>9,197,069</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0 [7317]</td>
</tr>
</tbody>
</table>

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

| Amount | 15,723,481 [7325] |

**3. Exchange traded options**

- Market value of open option contracts purchased on a foreign board of trade: 0 [7335]
- Market value of open contracts granted (sold) on a foreign board of trade: -69,433 [7337]

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

| Amount | 24,851,117 [7345] |

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

| Less: amount offset by customer owned securities | 0 [7352] 0 [7354] |

**6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

| Amount | 24,851,117 [7355] |

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

| Amount | 24,851,117 [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

**1. Cash in banks**

- Banks located in the United States: 33,150,991 [7500]
- Other banks qualified under Regulation 30.7: 0 [7520] 33,150,991 [7530]

**2. Securities**

- In safekeeping with banks located in the United States: 0 [7540]
- In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 0 [7570]

**3. Equities with registered futures commission merchants**

- Cash: 368,614 [7580]
- Securities: 0 [7590]
- Unrealized gain (loss) on open futures contracts: 0 [7600]
- Value of long option contracts: 0 [7610]
- Value of short option contracts: 0 [7615] 368,614 [7620]

**4. Amounts held by clearing organizations of foreign boards of trade**

- Cash: 0 [7640]
- Securities: 0 [7650]
- Amount due to (from) clearing organization - daily variation: 0 [7660]
- Value of long option contracts: 0 [7670]
- Value of short option contracts: 0 [7675] 0 [7680]

**5. Amounts held by members of foreign boards of trade**

- Cash: 2,752,517 [7700]
- Securities: 0 [7710]
- Unrealized gain (loss) on open futures contracts: 15,723,481 [7720]
- Value of long option contracts: 0 [7735]
- Value of short option contracts: -69,433 [7730] 18,406,565 [7740]

**6. Amounts with other depositories designated by a foreign board of trade**

| Amount | 0 [7760] |

**7. Segregated funds on hand**

| Amount | 0 [7765] |

**8. Total funds in separate section 30.7 accounts**

| Amount | 51,926,170 [7770] |

**9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

| Amount | 27,075,053 [7380] |

**10. Management Target Amount for Excess funds in separate section 30.7 accounts**

| Amount | 15,000,000 [7780] |

**11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**

| Amount | 12,075,053 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $255,147,076 [7010]
   - B. Securities (at market): $10,954,729 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-7,743,611 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $289,550 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-197,190 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $258,450,554 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-56,923 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $258,450,554 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $240,671,588 [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): 0 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 0 [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): 0 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 0 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 0 [7132]
    - B. Value of open short option contracts: 0 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $44,318,560 [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): $10,954,729 [7170]

12. **Segregated funds on hand**
    - 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $295,944,877 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $37,494,323 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - $25,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $12,494,323 [7198]