## 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
   A. Cash 10,589,807 [7315]
   B. Securities (at market) 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 10,145,432 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 0 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -43,590 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3): 20,691,649 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 0 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 20,691,649 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 20,691,649 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 34,336,367 [7500]
   B. Other banks qualified under Regulation 30.7 0 [7520] 34,336,367 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 0 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 0 [7570]

3. Equities with registered futures commission merchants
   A. Cash 368,741 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 0 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 368,741 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7650]
   C. Amount due to (from) clearing organization - daily variation 0 [7660]
   D. Value of long option contracts 0 [7670]
   E. Value of short option contracts 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 2,593,366 [7700]
   B. Securities 0 [7710]
   C. Unrealized gain (loss) on open futures contracts 10,145,432 [7720]
   D. Value of long option contracts 0 [7730]
   E. Value of short option contracts -43,590 [7735] 12,695,208 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7760]

7. Segregated funds on hand 0 [7765]

8. Total funds in separate section 30.7 accounts 47,400,316 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 26,708,667 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 15,000,000 [7785]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 11,708,667 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 130,216,745 [7010]
   - B. Securities (at market): 12,120,062 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,338,541 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 156,550 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -330,291 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 143,501,607 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0 [7045]
6. **Amount required to be segregated (add lines 4 and 5)**: 143,501,607 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 133,782,425 [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: 35,171,017 [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): 12,120,062 [7170]
12. **Segregated funds on hand**: 0 [7150]
13. **Total amount in segregation (add lines 7 through 12)**: 181,073,504 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 37,571,897 [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**: 12,571,897 [7198]