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 10,591,438 [7315]
   B. Securities (at market) 0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 8,396,916 [7325]
3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 165,435 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -96,858 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 19,056,931 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 0 [7351]
   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 (add lines 4 and 5) 19,056,931 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 19,056,931 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 34,912,658 [7500]
   B. Other banks qualified under Regulation 30.7 0 [7520] 34,912,658 [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 368,816 [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] 368,816 [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 2,566,230 [7700]
   B. Securities 0 [7710]
   C. Unrealized gain (loss) on open futures contracts 8,396,916 [7720]
   D. Value of long option contracts 165,435 [7730]
   E. Value of short option contracts -96,858 [7735] 11,031,723 [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 46,313,197 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 27,256,266 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 15,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 12,256,266 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: \(119,762,774\) [7010]
   - **B. Securities (at market)**: \(146,138,275\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **\(-3,478,314\)** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \(101,550\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \(-293,429\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **\(262,230,856\)** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **\(62\)** [7045]
   - Less: amount offset by customer securities: **\(-62\)** [7047] **\(0\)** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **\(262,230,856\)** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: \(130,099,754\) [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**: \(23,390,897\) [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)**: \(146,138,275\) [7170]

12. **Segregated funds on hand**: **\(0\)** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **\(299,628,926\)** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **\(37,398,070\)** [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**: **\(12,398,070\)** [7198]