## 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 10,641,654 [7315]
   - **B. Securities (at market)**
     - 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 8,745,086 [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
     - -240,446 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**
   - 19,146,294 [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)**
   - 19,146,294 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 19,146,294 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 35,143,664 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 0 [7520] 35,143,664 [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
     - 369,058 [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] 369,058 [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
     - 668,173 [7700]
   - B. Securities
     - 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 8,745,086 [7720]
   - D. Value of long option contracts
     - 0 [7730]
   - E. Value of short option contracts
     - -240,446 [7735] 9,172,813 [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**
   - 44,685,535 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 25,539,241 [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**
    - 10,539,241 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**
     - A. Cash: 104,123,156 [7010]
   - **Securities (at market)**
     - B. Securities: 148,801,316 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 9,001,409 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**
     - A. Cash: 153,119 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**
     - B. Cash: -84,645 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 261,994,355 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities
     - 197 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 261,994,355 [7060]

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - **Cash**
     - A. Cash: 138,365,754 [7070]
   - **Securities representing investments of customers' funds (at market)**
     - B. Securities: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - C. Securities: 148,801,316 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**
     - A. Cash: 0 [7100]
   - **Securities representing investments of customers' funds (at market)**
     - B. Securities: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - C. Securities: 0 [7120]

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

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

11. **Net equities with other FCMs**
    - **Net liquidating equity**
      - A. Net liquidating equity: 13,184,133 [7140]
    - **Securities representing investments of customers' funds (at market)**
      - B. Securities: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**
      - C. Securities: 148,801,316 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 300,351,203 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 38,356,848 [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: 13,356,848 [7198]