### 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: 10,159,099 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 7,473,802 [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: -52,026 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 17,580,875 [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** (Method: add lines 4 and 5)
   - 17,580,875 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 17,580,875 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 35,444,737 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 35,444,737 [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: 369,009 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -8,145 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 360,864 [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: 599,485 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 7,481,947 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -52,026 [7735] 8,029,406 [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**: 43,835,007 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount**

   - Subtract line 7 Secured Statement Page 1 from Line 8:
   - 26,254,132 [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**

   - 11,254,132 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   
   A. Cash: 103,271,583 [7010]
   B. Securities (at market): 148,751,276 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market:
   
   5,211,477 [7030]

3. Exchange traded options
   
   A. Add market value of open option contracts purchased on a contract market: 163,000 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: -200,309 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3):
   
   257,197,027 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount:
   
   148 [7045]

   Less: amount offset by customer securities: -148 [7047] 0 [7050]

6. Amount required to be segregated (add lines 4 and 5):
   
   257,197,027 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts

   A. Cash: 136,063,754 [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: 8,376,660 [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): 148,751,276 [7170]

12. Segregated funds on hand:

    0 [7150]

13. Total amount in segregation (add lines 7 through 12):

    293,191,690 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13):

    35,994,663 [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: 10,994,663 [7198]