### 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:** 8,836,699 [7315]
   - **B. Securities (at market):** 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 4,595,058 [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:** -42,190 [7337]

4. **Net equity (deficit) (add lines 1, 2 and 3):** 13,389,567 [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):** 13,389,567 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 13,389,567 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 34,575,411 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 0 [7520] 34,575,411 [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:** 348,960 [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] 348,960 [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:** 694,235 [7700]
   - **B. Securities:** 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 4,595,058 [7720]
   - **D. Value of long option contracts:** 0 [7730]
   - **E. Value of short option contracts:** -42,190 [7735] 5,247,103 [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:** 40,171,474 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 26,781,907 [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:** 11,781,907 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
   - B. Deduct market value of open option contracts granted (sold) on a contract market

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

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

6. **Amount required to be segregated (add lines 4 and 5)**

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
   - B. Securities representing investments of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

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

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - A. Value of open long option contracts
    - B. Value of open short option contracts

11. **Net equities with other FCMs**
    - A. Net liquidating equity
    - B. Securities representing investments of customers' funds (at market)
    - C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand**

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

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

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

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**Table with values**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Section</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. A. Cash</td>
<td>115,218,178</td>
<td>7010</td>
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<tr>
<td>1. B. Securities (at market)</td>
<td>15,603,544</td>
<td>7020</td>
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<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>-11,872,849</td>
<td>7030</td>
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<td>3. A. Add market value of open option contracts purchased on a contract market</td>
<td>152,394</td>
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<td>3. B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-428,340</td>
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<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>118,672,927</td>
<td>7040</td>
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<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>0</td>
<td>7045</td>
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<td>5. Less: amount offset by customer securities</td>
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<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>118,672,927</td>
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<tr>
<td>7. A. Cash</td>
<td>135,370,739</td>
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<td>7. B. Securities representing investments of customers' funds (at market)</td>
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<td>7. C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>8. A. Cash</td>
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<td>8. B. Securities representing investments of customers' funds (at market)</td>
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<td>8. C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
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<tr>
<td>10. A. Value of open long option contracts</td>
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<tr>
<td>10. B. Value of open short option contracts</td>
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<tr>
<td>11. A. Net liquidating equity</td>
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<tr>
<td>11. B. Securities representing investments of customers' funds (at market)</td>
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<td>11. C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>12. Segregated funds on hand</td>
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<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>157,023,436</td>
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<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
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<td>15. Management Target Amount for Excess funds in segregation</td>
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<td>7194</td>
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<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>13,350,509</td>
<td>7198</td>
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