### 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: $11,496,862
  - B. Securities (at market): $0

- **2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $12,740,236

- **3. Exchange traded options**
  - a. Market value of open option contracts purchased on a foreign board of trade: $0
  - b. Market value of open contracts granted (sold) on a foreign board of trade: $-12,058

- **4. Net equity (deficit) (add lines 1, 2, and 3)**: $24,225,040

- **5. Account liquidating to a deficit and account with a debit balances - gross amount**: $0

- **6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $24,225,040

- **7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**: $24,225,040

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: $35,324,909
   - B. Other banks qualified under Regulation 30.7: $0

2. **Securities**
   - A. In safekeeping with banks located in the United States: $0
   - B. In safekeeping with other banks qualified under Regulation 30.7: $0

3. **Equities with registered futures commission merchants**
   - A. Cash: $368,524
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: $0
   - B. Securities: $0
   - C. Amount due to (from) clearing organization - daily variation: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: $2,360,089
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $12,740,236
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $-12,058

6. **Amounts with other depositories designated by a foreign board of trade**: $0

7. **Segregated funds on hand**: $0

8. **Total funds in separate section 30.7 accounts**: $50,781,700

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $26,556,660

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: $15,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: $11,556,660
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 72,933,420 [7010]
   - **B. Securities (at market)** 9,406,671 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 21,578,049 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 236,975 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -641,799 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 103,513,316 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)** 103,513,316 [7060]

**Funds in segregated accounts**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 108,729,309 [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** 20,737,574 [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)** 9,406,671 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)** 138,873,554 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 35,360,238 [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** 10,360,238 [7198]