### 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
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

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

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

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

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**

   **Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States
   - B. Other banks qualified under Regulation 30.7

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

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

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

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

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

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

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

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 55,743,932 [7010]
   B. Securities (at market) 136,788,095 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 7,356,327 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 265,299 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -373,268 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 199,780,385 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 5,215 [7045]
   Less: amount offset by customer securities -5,215 [7047] 0 [7050]

6. Amount required to be segregated (add lines 4 and 5) 199,780,385 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 53,098,919 [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 58,180,841 [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) 136,788,095 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 248,067,855 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 48,287,470 [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 for Excess 23,287,470 [7198]