## 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:** 10,033,560 [7315]
   - **B. Securities (at market):** 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 12,968,261 [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:** 0 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 23,001,821 [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): 23,001,821 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 23,001,821 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States:** 33,838,435 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 0 [7520] 33,838,435 [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:** 368,697 [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] 368,697 [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:** 2,595,017 [7700]
   - **B. Securities:** 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 12,968,261 [7720]
   - **D. Value of long option contracts:** 0 [7730]
   - **E. Value of short option contracts:** 0 [7735] 15,563,278 [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: 49,770,410 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 26,768,589 [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: 11,768,589 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**  \(74,276,581\) [7010]
   - **B. Securities (at market)**  \(11,582,146\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  \(843,954\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  \(164,763\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  \(-259,326\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  \(86,608,118\) [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)**  \(86,608,118\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  \(97,723,785\) [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**  \(13,618,075\) [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)**  \(11,582,146\) [7170]

12. **Segregated funds on hand**  \(0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**  \(122,924,006\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  \(36,315,888\) [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**  \(11,315,888\) [7198]