## 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  
       10,471,141 [7315]  
   B. Securities (at market)  
       0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   9,274,601 [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  
      -19,245 [7337]

4. Net equity (deficit) (add lines 1., 2., and 3.)  
   19,726,497 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   38,209 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  
   19,764,706 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   19,764,706 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks  
   A. Banks located in the United States  
      34,383,310 [7500]  
   B. Other banks qualified under Regulation 30.7  
      0 [7520] 34,383,310 [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  
      368,829 [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] 368,829 [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  
      2,550,561 [7700]  
   B. Securities  
      0 [7710]  
   C. Unrealized gain (loss) on open futures contracts  
      9,274,601 [7720]  
   D. Value of long option contracts  
      0 [7730]  
   E. Value of short option contracts  
      -19,245 [7735] 11,805,917 [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  
   46,558,056 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   26,793,350 [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  
    11,793,350 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **A. Cash**: 130,874,282 [7010]
   - **B. Securities (at market)**: 12,096,551 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **4,078,158** [7030]

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**: 153,488 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -454,929 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **146,747,550** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **936** [7045]
   - Less: amount offset by customer securities
     - **0** [7047]
     - **936** [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **146,748,486** [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - **A. Cash**: 160,807,425 [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**: 10,107,747 [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)**: 12,096,551 [7170]

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

13. Total amount in segregation (add lines 7 through 12)
    - **183,911,723** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **36,263,237** [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**: **11,263,237** [7198]