## 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**
   - **Cash**: 3,148,488 [7315]
   - **Securities (at market)**: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 4,460,341 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 60,885 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -285,375 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,384,339 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 0 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,384,339 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,384,339 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 32,055,987 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 32,055,987 [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: 352,619 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -6,988 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 345,631 [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: 703,457 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 4,467,329 [7720]
   - D. Value of long option contracts: 60,885 [7730]

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**: 37,347,914 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 29,963,575 [7780]
10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 15,000,000 [7785]
11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 14,963,575 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 99,412,333 [7010]
   - B. Securities (at market): 40,119,178 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 7,459,279 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 105,875 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -407,499 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 146,689,166 [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)**: 146,689,166 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 159,445,113 [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: 1,869,447 [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): 40,119,178 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 201,433,738 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 54,744,572 [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: 29,744,572 [7198]