### 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**: \(3,494,712\) [7315]
   - **B. Securities (at market)**: \(0\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: \(4,851,771\) [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: \(705\) [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: \(-118,515\) [7337]

4. **Net equity (deficit) (add lines 1, 2. and 3.)**: \(8,228,673\) [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)**: \(8,228,673\) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: \(8,228,673\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: \(31,987,133\) [7500]
   - **B. Other banks qualified under Regulation 30.7**: \(0\) [7520] \(31,987,133\) [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**: \(335,900\) [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] \(335,900\) [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**: \(765,316\) [7700]
   - **B. Securities**: \(0\) [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: \(4,851,771\) [7720]
   - **D. Value of long option contracts**: \(705\) [7730]
   - **E. Value of short option contracts**: \(-118,515\) [7735] \(5,499,277\) [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**: \(37,822,310\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: \(29,593,637\) [7780]

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**: \(14,593,637\) [7785]
1. Net ledger balance
   A. Cash 106,028,230 [7010]
   B. Securities (at market) 42,458,592 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -478,996 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 148,225 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -341,670 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 147,814,381 [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) 147,814,381 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 149,859,637 [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 4,939,548 [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) 42,458,592 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 197,257,777 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 49,443,396 [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 24,443,396 [7198]