### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**

0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash** 3,903,429 [7315]
   - **B. Securities (at market)** 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 5,151,489 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade** 298,005 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade** -356,205 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 8,996,718 [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** 8,996,718 [7355]

Method (add lines 4 and 5)

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 8,996,718 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 33,187,133 [7500]
   - B. Other banks qualified under Regulation 30.7 0 [7520] 33,187,133 [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** 335,044 [7580]
   - B. **Securities** 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts** -20,534 [7600]
   - D. **Value of long option contracts** 0 [7610]
   - E. **Value of short option contracts** 0 [7615] 314,510 [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** 387,033 [7700]
   - B. **Securities** 0 [7710]
   - C. **Unrealized gain (loss) on open futures contracts** 5,172,023 [7720]
   - D. **Value of long option contracts** 298,005 [7730]
   - E. **Value of short option contracts** -356,205 [7735] 5,500,856 [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** 39,002,499 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 30,005,781 [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** 15,005,781 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(41,009,284\) [7010]
   - B. Securities (at market): \(23,187,976\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(3,233,004\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(364,300\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-754,375\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(67,040,189\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(460,550\) [7045]
   - Less: amount offset by customer securities: \(-460,550\) [7047]
   - \(0\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(67,040,189\) [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(91,805,097\) [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: \(2,864,152\) [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): \(23,187,976\) [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: \(117,857,225\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(50,817,036\) [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: \(25,817,036\) [7198]