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 4,246,717 [7315]
   b. Securities (at market) 0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 4,790,680 [7325]
3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 7,410 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -290,064 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 8,754,743 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 1 [7351]
   Less: amount offset by customer owned securities 0 [7352]1 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity 8,754,744 [7355]
   Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6 8,754,744 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   a. Banks located in the United States 32,841,236 [7500]
   b. Other banks qualified under Regulation 30.7 0 [7520]32,841,236 [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 358,916 [7580]
   b. Securities 0 [7590]
   c. Unrealized gain (loss) on open futures contracts 2,029 [7600]
   d. Value of long option contracts 0 [7610]
   e. Value of short option contracts 0 [7615]360,945 [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 390,246 [7700]
   b. Securities 0 [7710]
   c. Unrealized gain (loss) on open futures contracts 4,788,651 [7720]
   d. Value of long option contracts 7,410 [7730]
   e. Value of short option contracts -290,064 [7735]4,896,243 [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 38,098,424 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 29,343,680 [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 14,343,680 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 44,358,916 [7010]
   - B. Securities (at market): 140,926,486 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -6,548,337 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 362,775 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -584,409 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 178,515,431 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -509,374 [7045]
   - 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 178,515,431 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: 67,673,638 [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: 27,525,925 [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): 140,926,486 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 236,126,049 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 57,610,618 [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: 32,610,618 [7198]