## 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: $4,760,110[7315]
   - B. Securities (at market): $0[7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $1,000,103[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: $424,305[7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): $5,335,908[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]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity (Method (add lines 4 and 5)): $5,335,908[7355]

Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: $5,335,908[7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: $34,839,311[7500]
   - B. Other banks qualified under Regulation 30.7: $0[7520]

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]

3. Equities with registered futures commission merchants
   - A. Cash: $385,232[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]

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]

5. Amounts held by members of foreign boards of trade
   - A. Cash: $1,862,389[7700]
   - B. Securities: $0[7710]
   - C. Unrealized gain (loss) on open futures contracts: $1,000,103[7720]
   - D. Value of long option contracts: $0[7730]
   - E. Value of short option contracts: $424,305[7735]

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: $37,662,730[7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): $32,326,822[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: $17,326,822[7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 52,611,123 [7010]
   - B. Securities (at market): 109,531,176 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: -6,922,922 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 195,166 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -277,456 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 155,137,087 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 224,031 [7045]
   - Less: amount offset by customer securities: -224,031 [7047] [7050]
   - Net: 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 155,137,087 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 41,965,863 [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**
   - Value: 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: 68,058,041 [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): 109,531,176 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 219,555,080 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 64,417,993 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Value: 35,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 29,417,993 [7198]