### 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: 3,855,694 [7315]
   - B. Securities (at market): 0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,257,180 [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: -191,842 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.): 4,921,032 [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: 4,921,032 [7355]
   - Method (add lines 4 and 5): 4,921,032 [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] 34,839,311 [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: 370,377 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 8,167 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 378,544 [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: 1,792,270 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,249,013 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -191,842 [7735] 2,849,441 [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: 38,067,296 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 33,146,264 [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: 18,146,264 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 48,220,057 [7010]
   - **B. Securities (at market)**: 166,720,110 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 8,256,137 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 261,699 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -367,596 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 223,090,407 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0 [7045]
   - **Less: amount offset by customer securities**: 0 [7047][8][7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 223,090,407 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 53,152,744 [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**: 59,496,198 [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)**: 166,720,110 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 279,369,052 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 56,278,645 [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**: 31,278,645 [7198]