### 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 **3,978,037** [7315]
   - B. Securities (at market) **0** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** **1,405,549** [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 **-155,280** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** **5,228,306** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** **0** [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity** **5,228,306** [7355]

   **Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** **5,228,306** [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 **370,201** [7580]
   - B. Securities **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts **-406** [7600]
   - D. Value of long option contracts **0** [7610]
   - E. Value of short option contracts **0** [7615] **369,795** [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 **1,346,924** [7700]
   - B. Securities **0** [7710]
   - C. Unrealized gain (loss) on open futures contracts **1,405,955** [7720]
   - D. Value of long option contracts **0** [7730]
   - E. Value of short option contracts **-155,280** [7735] **2,597,599** [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** **37,806,705** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** **32,578,399** [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** **17,578,399** [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: 60,214,652 [7010]
   - **B. Securities (at market)**: 136,264,668 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -841,085 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 433,758 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -425,677 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 195,646,316 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**: 195,646,316 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 55,811,992 [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**: 52,729,217 [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)**: 136,264,668 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 244,805,877 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 49,159,561 [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**: 24,159,561 [7198]