## 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:** \(4,704,479\) [7315]
   - **B. Securities (at market):** \(0\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** \(1,011,798\) [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:** \(-149,080\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** \(5,567,197\) [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] \[7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity** \(5,567,197\) [7355]
   - **Method (add lines 4 and 5):** \(5,567,197\) [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** \(5,567,197\) [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:** \(383,945\) [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] \[383,945\] [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:** \(1,802,764\) [7700]
   - **B. Securities:** \(0\) [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** \(1,011,798\) [7720]
   - **D. Value of long option contracts:** \(0\) [7730]
   - **E. Value of short option contracts:** \(-149,080\) [7735] \[2,665,482\] [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:** \(37,888,738\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** \(32,321,541\) [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:** \(17,321,541\) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 43,291,120
   - **B. Securities (at market)**: 88,921,714

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -1,618,759

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 374,748
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -452,998

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 130,515,825

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

6. **Amount required to be segregated (add lines 4 and 5)**: 130,515,825

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 67,069,818
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 0
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 0

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 0
    - **B. Value of open short option contracts**: 0

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 54,390,082
    - **B. Securities representing investments of customers’ funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 88,921,714

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 210,381,614

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 79,865,789

15. **Management Target Amount for Excess funds in segregation**: 35,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 44,865,789