### 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: \(3,167,288\) [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 5,131,295 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 268,830 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -332,880 [7337]

4. **Net equity (deficit) (add lines 1, 2 and 3.)**: 8,234,533 [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**: 8,234,533 [7355]

Method (add lines 4 and 5)

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 32,842,872 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 32,842,872 [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: 335,074 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 11,806 [7600]
   - D. Value of long option contracts: 268,830 [7610]
   - E. Value of short option contracts: -332,880 [7615] 5,476,923 [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: 421,484 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 5,119,489 [7720]
   - D. Value of long option contracts: 268,830 [7730]
   - E. Value of short option contracts: -332,880 [7735] 5,476,923 [7740]

6. **Amounts with other depositaries 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**: 38,666,675 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 30,432,142 [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**: 15,432,142 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
     - 42,816,181 [7010]
   - **B. Securities (at market)**  
     - 21,698,518 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - -2,010,470 [7030]

3. **Exchange traded options**
   - A. **Add market value of open option contracts purchased on a contract market**  
     - 117,688 [7032]
   - B. **Deduct market value of open option contracts granted (sold) on a contract market**  
     - -464,399 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - 62,157,518 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 760,028 [7045]
   - **Less: amount offset by customer securities**  
     - -729,045 [7047]  
     - 30,983 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   - 62,188,501 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  
     - 90,190,212 [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**  
      - 2,472,934 [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)**  
      - 21,698,518 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**  
    - 114,361,664 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - 52,173,163 [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**  
      - 27,173,163 [7198]