### 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**
     - **3,126,807 [7315]**
   - **B. Securities (at market)**
     - **0 [7317]**

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **4,919,361 [7325]**

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade** **186,975 [7335]**
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** **-245,445 [7337]**

4. Net equity (deficit) (add lines 1. 2. and 3.) **7,987,698 [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 **7,987,698 [7355]**

   Method (add lines 4 and 5)

   **7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** **7,987,698 [7360]**

#### 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]**

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** **336,983 [7580]**
   - **B. Securities** **0 [7590]**
   - **C. Unrealized gain (loss) on open futures contracts** **18,162 [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** **417,165 [7700]**
   - **B. Securities** **0 [7710]**
   - **C. Unrealized gain (loss) on open futures contracts** **4,901,199 [7720]**
   - **D. Value of long option contracts** **186,975 [7730]**
   - **E. Value of short option contracts** **-245,445 [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 **38,457,911 [7770]**

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **30,470,213 [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 **15,470,213 [7785]**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. **Cash**
     - 43,393,213 [7010]
   - B. **Securities (at market)**
     - 20,689,913 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -1,525,106 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 176,813 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -440,530 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 62,294,303 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 655,266 [7045]
   - Less: amount offset by customer securities
     - -655,266 [7047] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 62,294,303 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. **Cash**
     - 89,620,212 [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
      - 4,006,297 [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)**
      - 20,689,913 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 114,316,422 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 52,022,119 [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
      - 27,022,119 [7198]