### 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]
- Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash: 10,924,166 [7315]
  - B. Securities (at market): 0 [7317]
- Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 12,767,246 [7325]
- 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: -76,110 [7337]
- Net equity (deficit) (add lines 1. 2. and 3.): 23,615,302 [7345]
- 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]
- Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 23,615,302 [7355]
- Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 23,615,302 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 26,414,757 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 26,414,757 [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: 368,512 [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] 368,512 [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: 12,089,801 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 12,767,246 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -76,110 [7735] 24,780,937 [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: 51,564,206 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 27,948,904 [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: 12,948,904 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **Cash**: $71,794,280 [7010]
   - **Securities (at market)**: $7,556,684 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **Value**: $7,848,516 [7030]

3. Exchange traded options
   - **Add market value of open option contracts purchased on a contract market**: $342,244 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: $346,762 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **Value**: $87,194,962 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Value**: $42,513 [7045]
   - Amount offset by customer securities: $42,513 [7047] 0 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **Value**: $87,194,962 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **Cash**: $95,350,278 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **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
   - **Cash**: 0 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **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
   - **Value**: 0 [7130]

10. Exchange traded options
    - **Value of open long option contracts**: 0 [7132]
    - **Value of open short option contracts**: 0 [7133]

11. Net equities with other FCMs
    - **Net liquidating equity**: $19,905,874 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: $7,556,684 [7170]

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

13. Total amount in segregation (add lines 7 through 12)
    - **Value**: $122,812,836 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **Value**: $35,617,874 [7190]

15. Management Target Amount for Excess funds in segregation
    - **Value**: $25,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - **Value**: $10,617,874 [7198]