### 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 10,952,009
   - **B. Securities (at market)**: 0

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 13,326,249

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 0
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -82,552

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 24,195,706

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

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 24,195,706

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**: 26,414,757
   - **B. Other banks qualified under Regulation 30.7**: 0

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 0
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 368,523
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: 0
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**: 0
   - **B. Securities**: 0
   - **C. Amount due to (from) clearing organization - daily variation**: 0
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 12,099,176
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: 13,326,249
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: -82,552

6. **Amounts with other depositories designated by a foreign board of trade**: 0

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

8. **Total funds in separate section 30.7 accounts**: 52,126,153

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 27,930,447

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 15,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 12,930,447
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

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

4. **Net equity (deficit) (add lines 1, 2 and 3)**

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

6. **Amount required to be segregated (add lines 4 and 5)**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

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

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

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

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers' funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
   - **Excess**