### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: \(8,770,667\) [7315]
   - B. Securities (at market): 0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: \(4,335,521\) [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: -37,473 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.): \(13,068,715\) [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 Method (add lines 4 and 5): \(13,068,715\) [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: \(13,068,715\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: \(35,452,977\) [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] \(35,452,977\) [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: \(369,415\) [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -19,079 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] \(350,336\) [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: \(714,872\) [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(4,354,600\) [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -37,473 [7735] \(5,031,999\) [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: \(40,835,312\) [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): \(27,766,597\) [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: \(12,766,597\) [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 119,299,413 [7010]
   - B. Securities (at market): 15,568,806 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - -6,788,104 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 222,606 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -433,228 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 127,869,493 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 1,708,537 [7045]
   - Less: amount offset by customer securities: 0 [7047] 1,708,537 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 129,578,030 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 141,321,281 [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: 8,525,107 [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): 15,568,806 [7170]

12. Segregated funds on hand
    - 0 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - 165,415,194 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 35,837,164 [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: 10,837,164 [7198]