### 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: 8,420,450 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 3,809,681 [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: -57,227 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 12,172,904 [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)**: 12,172,904 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 12,172,904 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 34,543,271 [7500]
   - B. Other banks qualified under Regulation 30.7: 34,543,271 [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: 349,547 [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: 4,443,802 [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: -57,227 [7735] 4,443,802 [7740]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 691,348 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 3,809,681 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: 0 [7765] 0 [7680]

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**: 39,336,620 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 27,163,716 [7380]

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**: 12,163,716 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $117,702,229 [7010]
   - **B. Securities (at market)**
     - $15,595,904 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-6,759,342 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $185,238 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-390,970 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $126,333,059 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**
   - $126,333,059 [7060]

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $139,066,597 [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**
      - $8,971,057 [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)**
      - $15,595,904 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - $163,633,558 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $37,300,499 [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**
      - $12,300,499 [7198]