### 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 10,092,800 [7315]
   - B. Securities (at market) 0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 14,042,034 [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 0 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 24,134,834 [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) 24,134,834 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 24,134,834 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States 33,838,435 [7500]
   - B. Other banks qualified under Regulation 30.7 0 [7520] 33,838,435 [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 368,677 [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] 368,677 [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 2,605,776 [7700]
   - B. Securities 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts 14,042,034 [7720]
   - D. Value of long option contracts 0 [7730]
   - E. Value of short option contracts 0 [7735] 16,647,810 [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 50,854,922 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 26,720,088 [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 11,720,088 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $75,548,241 \[7010\]
   - B. Securities (at market): $11,510,740 \[7020\]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-1,979,456 \[7030\]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $381,256 \[7032\]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $463,616 \[7033\]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $84,997,165 \[7040\]

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

6. **Amount required to be segregated (add lines 4 and 5)**
   - $84,997,165 \[7060\]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $94,228,785 \[7070\]
   - 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: $14,817,319 \[7140\]
    - 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): $11,510,740 \[7170\]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - $120,556,844 \[7180\]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $35,559,679 \[7190\]

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** $10,559,679 \[7198\]