### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**

<table>
<thead>
<tr>
<th>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</th>
<th>0 [7305]</th>
</tr>
</thead>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash** | 10,677,348 [7315] |
   - **B. Securities (at market)** | 0 [7317] |

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** | 11,983,907 [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.)** | 22,661,255 [7345] |

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities** | 0 [7351] |
   - **0 [7352] 0 [7354]** |

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** | 22,661,255 [7355] |

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** | 22,661,255 [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States | 34,336,367 [7500] |
   - **B. Other banks qualified under Regulation 30.7** | 0 [7520] 34,336,367 [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** | 368,708 [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] 368,708 [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** | 2,621,909 [7700] |
   - **B. Securities** | 0 [7710] |
   - C. **Unrealized gain (loss) on open futures contracts** | 10,415,926 [7720] |
   - D. **Value of long option contracts** | 0 [7730] |
   - E. **Value of short option contracts** | 0 [7735] 13,037,835 [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** | 47,742,910 [7770] |

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** | 25,081,655 [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** | 10,081,655 [7785] |
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 72,399,234 [7010]
   - B. Securities (at market): 11,574,485 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 2,278,672 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 160,713 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -334,446 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 86,078,658 [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): 86,078,658 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: 101,458,985 [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: 10,675,764 [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): 11,574,485 [7170]

12. Segregated funds on hand: 0 [7150]

13. Total amount in segregation (add lines 7 through 12): 123,709,234 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 37,630,576 [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: 12,630,576 [7198]