### 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
  
1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 10,621,682
   - B. Securities (at market): 0

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 10,121,855

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: -45,975

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 20,697,562

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 0

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 20,697,562

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 20,697,562

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 34,383,310
   - 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: 368,731
   - 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: 2,560,571
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 10,121,855
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: -45,975

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**: 47,388,492

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 36,690,930

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**: 21,690,930
**Segregation Requirements (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $128,512,575 [7010]
   - B. Securities (at market): $12,117,794 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $6,091,855 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $186,300 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$393,548 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $146,514,976 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -$434,179 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $146,514,976 [7060]

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $156,782,425 [7070]

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 [7109]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $0 [7109]

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: $15,901,172 [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): $12,117,794 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - $184,801,391 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $38,286,415 [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: $13,286,415 [7198]