### 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: $10,091,287 [7315]
   - B. Securities (at market): $0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $13,428,251 [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.): $23,519,538 [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): $23,519,538 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:
   - $23,519,538 [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: $368,678 [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] $368,678 [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: $2,605,085 [7700]
   - B. Securities: $0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: $13,428,251 [7720]
   - D. Value of long option contracts: $0 [7730]
   - E. Value of short option contracts: $0 [7735] $16,033,336 [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: $50,240,449 [7770]


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: $11,720,911 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 75,838,763 [7010]
   - **B. Securities (at market)** 11,496,876 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -1,062,445 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 450,375 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -546,597 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 86,176,972 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 2,036 [7045]
   - Less: amount offset by customer securities -2,036 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 86,176,972 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 94,078,785 [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** 16,009,133 [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)** 11,496,876 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)** 121,584,794 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 35,407,822 [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** 10,407,822 [7198]