### 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:** 10,120,454 [7315]
   - **B. Securities (at market):** 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 8,598,759 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 296,612 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -327,882 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 18,687,943 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:** 13 [7351]
   - **Less: amount offset by customer owned securities:** 0 [7352] 13 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 18,687,956 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 18,687,956 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 34,482,190 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 0 [7520] 34,482,190 [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:** 368,825 [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] 368,825 [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:** 2,554,419 [7700]
   - **B. Securities:** 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 8,598,759 [7720]
   - **D. Value of long option contracts:** 296,612 [7730]
   - **E. Value of short option contracts:** -327,882 [7735] 11,121,908 [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**
   - 45,972,923 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 27,284,967 [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**
    - 12,284,967 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 120,511,126 [7010]
   B. Securities (at market) 12,112,104 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 5,923,645 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 195,950 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -621,946 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 138,120,879 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 212,363 [7045]
   Less: amount offset by customer securities -212,363 [7047] 0 [7050]
6. Amount required to be segregated (add lines 4 and 5) 138,120,879 [7060]
7. Deposited in segregated funds bank accounts
   A. Cash 153,852,425 [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 11,873,767 [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) 12,112,104 [7170]
12. Segregated funds on hand 0 [7150]
13. Total amount in segregation (add lines 7 through 12) 177,938,296 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 39,717,417 [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 14,717,417 [7198]