### 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: 3,148,330 [7315]
   B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 4,490,069 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 48,255 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -312,098 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,374,556 [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): 7,374,556 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,374,556 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 32,055,987 [7500]
   B. Other banks qualified under Regulation 30.7: 0 [7520] 32,055,987 [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: 352,606 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -6,268 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 346,338 [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: 709,520 [7700]
   B. Securities: 0 [7710]
   C. Unrealized gain (loss) on open futures contracts: 4,496,337 [7720]
   D. Value of long option contracts: 48,255 [7730]
   E. Value of short option contracts: -312,098 [7735] 4,942,014 [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: 37,344,339 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 29,969,783 [7780]

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: 14,969,783 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   
   A. Cash: 99,948,780 [7010]
   
   B. Securities (at market): 40,113,624 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 5,699,220 [7030]

3. **Exchange traded options**
   
   A. Add market value of open option contracts purchased on a contract market: 120,000 [7032]
   
   B. Deduct market value of open option contracts granted (sold) on a contract market: -425,531 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 145,456,093 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 145,456,093 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   
   A. Cash: 159,040,113 [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: 552,348 [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): 40,113,624 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 199,706,085 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 54,249,992 [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: 29,249,992 [7198]