**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA Act)

1. **Net ledger balance**
   - **A. Cash**
     - \(101,959,888\) [7010]
   - **B. Securities (at market)**
     - \(20,580,389\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(4,572,652\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(224,875\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-425,234\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(126,912,570\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**
     - \(-28,336\) [7050] \(0\)

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(126,912,570\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \(150,974,839\) [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**
      - \(6,285,018\) [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)**
      - \(20,580,389\) [7170]

12. **Segregated funds on hand**
    - \(0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(177,840,246\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(50,927,676\) [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**
      - \(25,927,676\) [7198]
**Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin: 31,326 [9100]
- Total gross margin deficiencies - Secured Funds Origin: 201,725 [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin: 0 [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin: 1,569,274 [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin: 2 [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin: 1 [9105]
- Total number of accounts contributing to total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin: 0 [9106]
- Total number of accounts contributing to total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin: 1 [9107]

*Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.*

**Virtual Currency**

Identify the virtual currency products traded by customers and noncustomers:

- Bitcoin futures: No [VC05]
- Bitcoin options: No [VC06]
- Ether futures: No [VC07]
- Micro bitcoin futures: No [VC08]
- Other: No [VC09]  0 [VC10]

Identify the number of customers with open virtual currency futures/options:

- 0 [VC11]
- 0 [VC12]
- Total open long customer/noncustomer virtual currency derivatives positions: 0 [VC03]
- Total open short customer/noncustomer virtual currency derivatives positions: 0 [VC04]

Identify the virtual currency products traded for proprietary purposes:

- Bitcoin futures: No [VC13]
- Bitcoin options: No [VC14]
- Ether futures: No [VC15]
- Micro bitcoin futures: No [VC16]
- Other: No [VC17]  0 [VC18]
- Total open long proprietary virtual currency derivatives positions: 0 [VC19]
- Total open short proprietary virtual currency derivatives positions: 0 [VC20]

**Micro**

Identify the micro contracts traded by customers and noncustomers:

- Equity: Yes [MC01]
- Interest Rate: No [MC02]
- Metals: No [MC03]
- Energy: No [MC04]
- FX Futures: No [MC05]
- Other: No [MC06]  0 [MC07]

Identify the number of customers with open micro contracts:

- 1 [MC08]
- 0 [MC09]

Identify the number of noncustomers with open micro contracts:

- 2 [MC10]
- 0 [MC11]

Identify the micro contracts traded for proprietary purposes:

- Equity: No [MC12]