### 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
     - Amount: 4,347,315 [7315]
   - B. Securities (at market)
     - Amount: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - Amount: 4,166,163 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - Amount: 0 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - Amount: -172,658 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**
   - Amount: 8,340,820 [7345]

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

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - Amount: 8,340,820 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Amount: 8,340,820 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - Amount: 33,014,871 [7500]
   - B. Other banks qualified under Regulation 30.7
     - Amount: 0 [7520] 33,014,871 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - Amount: 0 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Amount: 0 [7560] 0 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - Amount: 351,576 [7580]
   - B. Securities
     - Amount: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: 0 [7600]
   - D. Value of long option contracts
     - Amount: 0 [7610]
   - E. Value of short option contracts
     - Amount: 0 [7615] 351,576 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash
     - Amount: 0 [7640]
   - B. Securities
     - Amount: 0 [7650]
   - C. Amount due to (from) clearing organization - daily variation
     - Amount: 0 [7660]
   - D. Value of long option contracts
     - Amount: 0 [7670]
   - E. Value of short option contracts
     - Amount: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
     - Amount: 644,223 [7700]
   - B. Securities
     - Amount: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: 4,166,163 [7720]
   - D. Value of long option contracts
     - Amount: 0 [7730]
   - E. Value of short option contracts
     - Amount: -172,658 [7735] 4,637,728 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - Amount: 0 [7760]

7. **Segregated funds on hand**
   - Amount: 0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - Amount: 38,004,175 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
    - Amount: 29,663,355 [7380]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Amount: 15,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Amount: 14,663,355 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 125,836,101
   - **Securities (at market)**: 15,522,458

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,478,265

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 243,300
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -226,338

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 144,853,786

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0
   - **Less: amount offset by customer securities**: 0

6. **Amount required to be segregated (add lines 4 and 5)**: 144,853,786

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 171,492,066
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 0
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 0

10. **Exchange traded options**
    - **Value of open long option contracts**: 0
    - **Value of open short option contracts**: 0

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 8,599,682
    - **Securities representing investments of customers' funds (at market)**: 0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 15,522,458

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 195,614,206

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 50,760,420

15. **Management Target Amount for Excess funds in segregation**: 25,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 25,760,420