### 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 9,484,173 [7315]
   - B. Securities (at market) 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 8,912,444 [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 -260,251 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 18,136,366 [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)** 18,136,366 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 18,136,366 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 35,118,662 [7500]
   - B. Other banks qualified under Regulation 30.7 0 [7520] 35,118,662 [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 369,057 [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] 369,057 [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 693,791 [7700]
   - B. Securities 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts 8,912,444 [7720]
   - D. Value of long option contracts 0 [7730]
   - E. Value of short option contracts -260,251 [7735] 9,345,984 [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** 44,833,703 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 26,697,337 [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** 11,697,337 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 107,193,486 [7010]
   - B. Securities (at market): 148,833,531 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 8,252,367 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 205,875 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -53,155 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3): 264,432,104 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 254 [7045]
   - Less: amount offset by customer securities: -254 [7047] 0 [7050]
6. Amount required to be segregated (add lines 4 and 5): 264,432,104 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 134,140,754 [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: 18,391,117 [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): 148,833,531 [7170]
12. Segregated funds on hand: 0 [7150]
13. Total amount in segregation (add lines 7 through 12): 301,391,765 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 36,933,298 [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: 11,933,298 [7198]