### 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**
   
   0 [7305]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

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
   
   -19,195 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

   9,727,250 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

   Less: amount offset by customer owned securities

   0 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

   9,727,250 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

   9,727,250 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   
   a. Banks located in the United States
   
   33,095,871 [7500]

   b. Other banks qualified under Regulation 30.7
   
   0 [7520] 33,095,871 [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
   
   350,128 [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] 350,128 [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
   
   586,827 [7700]

   b. Securities
   
   0 [7710]

   c. Unrealized gain (loss) on open futures contracts
   
   5,581,808 [7720]

   d. Value of long option contracts
   
   0 [7730]

   e. Value of short option contracts
   
   -19,195 [7735] 6,149,440 [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

   39,595,439 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

   29,868,189 [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

   14,868,189 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 109,975,830 [7010]
   - B. Securities (at market): 15,605,174 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -790,044 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 159,206 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -175,648 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 124,774,518 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0 [7045]
   - Less: amount offset by customer securities: 0 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 124,774,518 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 141,281,004 [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: 16,656,196 [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): 15,605,174 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 173,542,374 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 48,767,856 [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: 23,767,856 [7198]