### 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**
     - 10,990,369 [7315]
   - **B. Securities (at market)**
     - 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 12,999,474 [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
     - -74,249 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**
   - 23,915,594 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 0 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 23,915,594 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 23,915,594 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 25,114,757 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 0 [7520] 25,114,757 [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
     - 368,536 [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] 368,536 [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
     - 12,184,213 [7700]
   - B. Securities
     - 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 12,999,474 [7720]
   - D. Value of long option contracts
     - 0 [7730]
   - E. Value of short option contracts
     - -74,249 [7735] 25,109,594 [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**
   - 50,592,731 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 26,677,137 [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**
    - 11,677,137 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash
     - **70,974,005** [7010]
   - B. Securities (at market)
     - **6,744,786** [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **11,594,878** [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - **334,482** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - **-273,523** [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **89,374,628** [7040]

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

6. Amount required to be segregated (add lines 4 and 5)
   - **89,374,628** [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - **99,305,177** [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
        - **20,102,492** [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)
        - **6,744,786** [7170]

12. Segregated funds on hand
    - 0 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - **126,152,455** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **36,777,827** [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
      - **11,777,827** [7198]