### 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: 0

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - **Cash**: 3,919,023
   - **Securities (at market)**: 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 4,296,197

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 29,175
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -42,015

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,202,380

5. Account liquidating to a deficit and account with a debit balances - gross amount: 0
   - Less: amount offset by customer owned securities: 0

6. Amount required to be set aside as the secured amount - Net Liquidating Equity: 8,202,380

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

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 33,187,133
   - B. Other banks qualified under Regulation 30.7: 0

2. Securities
   - A. In safekeeping with banks located in the United States: 0
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

3. Equities with registered futures commission merchants
   - A. Cash: 334,606
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: -7,646
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. Amounts held by members of foreign boards of trade
   - A. Cash: 457,660
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 4,303,843
   - D. Value of long option contracts: 29,175
   - E. Value of short option contracts: -42,015

6. Amounts with other depositories designated by a foreign board of trade: 0

7. Segregated funds on hand: 0

8. Total funds in separate section 30.7 accounts: 38,262,756

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,060,376

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 15,000,000

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 15,060,376
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 81,905,046 [7010]
   - B. Securities (at market): 28,153,334 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 5,872,354 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 259,650 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -305,117 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 115,885,267 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 178,687 [7045]
   - Less: amount offset by customer securities: -178,687 [7047] [7050] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 115,885,267 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 134,705,097 [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): 28,153,334 [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: 6,147,922 [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): 28,153,334 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 169,006,353 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 53,121,086 [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: 28,121,086 [7198]