### 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 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: 3,167,467 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 5,378,788 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 225,105 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -283,665 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,487,695 [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] [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity: 8,487,695 [7355]
   - Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,487,695 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 32,842,872 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 32,842,872 [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] [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 335,632 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 13,788 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 349,420 [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] [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 418,275 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 5,365,000 [7720]
   - D. Value of long option contracts: 225,105 [7730]
   - E. Value of short option contracts: -283,665 [7735] 5,724,715 [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: 38,917,007 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,429,312 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 15,000,000 [7785]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 15,429,312 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 42,229,287
   - B. Securities (at market): 22,391,702

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 1,271,807

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 128,563
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -577,479

4. Net equity (deficit) (add lines 1, 2 and 3): 65,443,880

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 432,939
   - Less: amount offset by customer securities: -432,939
   - Net: 0

6. Amount required to be segregated (add lines 4 and 5): 65,443,880

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 90,175,212
   - B. Securities representing investments of customers' funds (at market): 0
   - C. 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
   - A. Cash: 0
   - B. Securities representing investments of customers' funds (at market): 0
   - C. 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
    - A. Value of open long option contracts: 0
    - B. Value of open short option contracts: 0

11. Net equities with other FCMs
    - A. Net liquidating equity: 3,405,018
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 22,391,702

12. Segregated funds on hand: 0

13. Total amount in segregation (add lines 7 through 12): 115,971,932

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 50,528,052

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: 25,528,052