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: 2,766,819 [7315]
   B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 4,740,531 [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: -53,543 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,453,807 [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: 7,453,807 [7355]

   Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,453,807 [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: 348,109 [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] 348,109 [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: 498,966 [7700]
   B. Securities: 0 [7710]
   C. Unrealized gain (loss) on open futures contracts: 4,740,531 [7720]
   D. Value of long option contracts: 0 [7730]
   E. Value of short option contracts: -53,543 [7735] 5,185,954 [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: 38,376,935 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,923,128 [7780]

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: 15,923,128 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $37,193,304
   - B. Securities (at market): $21,876,068

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-476,638

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $73,100
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-370,513

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $58,295,321

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-1,200
     - $0

6. **Amount required to be segregated (add lines 4 and 5)**
   - $58,295,321

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $78,250,212
   - 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: $8,967,456
    - 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): $21,876,068

12. **Segregated funds on hand**
    - $0

13. **Total amount in segregation (add lines 7 through 12)**
    - $109,093,736

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $50,798,415

15. **Management Target Amount for Excess funds in segregation**
    - $25,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $25,798,415