### 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**: 2,840,730 [7315]
   - **B. Securities (at market)**: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 4,011,354 [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**: -47,773 [7337]

4. **Net equity (deficit) (add lines 1, 2 and 3.)**: 6,804,311 [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] 0 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: 6,804,311 [7355]
   - **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 6,804,311 [7360]

7. **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] 0 [7570]

   3. **Equities with registered futures commission merchants**
      - **A. Cash**: 347,573 [7580]
      - **B. Securities**: 0 [7590]
      - **C. Unrealized gain (loss) on open futures contracts**: 7,444 [7600]
      - **D. Value of long option contracts**: 0 [7610]
      - **E. Value of short option contracts**: 0 [7615] 355,017 [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**: 572,343 [7700]
   - **B. Securities**: 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 4,003,910 [7720]
   - **D. Value of long option contracts**: 0 [7730]
   - **E. Value of short option contracts**: -47,773 [7735] 4,528,480 [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**: 37,726,369 [7770]

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

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**: 15,922,058 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - **A. Cash**: 41,159,407
   - **B. Securities (at market)**: 29,270,047

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **-3,780,326**

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**: 118,400
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -495,197

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **66,272,331**

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

6. Amount required to be segregated (add lines 4 and 5)
   - **66,272,331**

7. Deposited in segregated funds bank accounts
   - **A. Cash**: 77,410,212
   - **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**: 6,921,342
    - **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)**: 29,270,047

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

13. Total amount in segregation (add lines 7 through 12)
    - **113,601,601**

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **47,329,270**

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - **Excess**: 22,329,270