### Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>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</th>
<th>0</th>
<th>[7305]</th>
</tr>
</thead>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   A. Cash | 2,851,537 | [7315] |
   B. Securities (at market) | 0 | [7317] |

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** | 4,989,177 | [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 | -10,260 | [7337] |

4. **Net equity (deficit) (add lines 1. 2. and 3.)** | 7,830,454 | [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** | 7,830,454 | [7355] |

Method (add lines 4 and 5)

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** | 7,830,454 | [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] | 0 | [7570] |

3. **Equities with registered futures commission merchants**
   A. Cash | 347,764 | [7580] |
   B. Securities | 0 | [7590] |
   C. Unrealized gain (loss) on open futures contracts | 4,750 | [7600] |
   D. Value of long option contracts | 0 | [7610] |
   E. Value of short option contracts | 0 | [7615] | 352,514 | [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 | 575,228 | [7700] |
   B. Securities | 0 | [7710] |
   C. Unrealized gain (loss) on open futures contracts | 4,984,427 | [7720] |
   D. Value of long option contracts | 0 | [7730] |
   E. Value of short option contracts | 0 | [7735] | -10,260 | 5,549,395 | [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** | 38,744,781 | [7770] |

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** | 30,914,327 | [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** | 15,914,327 | [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 44,544,800 [7010]
   - **Securities (at market)**: 39,143,296 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -5,351,639 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 181,993 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -642,394 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 77,876,056 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 217,500 [7045]
   - Less: amount offset by customer securities: -217,500 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 77,876,056 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 85,110,212 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **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**
   - **Cash**: 0 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **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**
    - **Value of open long option contracts**: 0 [7132]
    - **Value of open short option contracts**: 0 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 5,898,379 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 39,143,296 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 130,151,887 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 52,275,831 [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**: 27,275,831 [7198]