### 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  2,994,265 [7315]
   B. Securities (at market)  0 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  4,499,815 [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  -82,970 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)  7,411,110 [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  7,411,110 [7355]
   Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  7,411,110 [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  349,344 [7580]
   B. Securities  0 [7590]
   C. Unrealized gain (loss) on open futures contracts  8,882 [7600]
   D. Value of long option contracts  0 [7610]
   E. Value of short option contracts  0 [7615][358,226][7620]
4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash  560,128 [7700]
   B. Securities  0 [7710]
   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  560,128 [7700]
   B. Securities  0 [7710]
   C. Unrealized gain (loss) on open futures contracts  4,490,933 [7720]
   D. Value of long option contracts  0 [7730]
   E. Value of short option contracts  -82,970 [7735][4,968,091][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  38,169,189 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 30,758,079 [7380]
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  15,758,079 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $70,839,016
   - B. Securities (at market): $137,895,622

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Profit: $4,605,561

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $194,000
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ($592,773)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Equity: $203,730,304

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Accounts liquidating to a deficit: $0
   - Accounts with debit balances: $0

6. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $194,000
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ($592,773)

7. **Net equity (deficit) (add lines 4 and 5)**
   - Equity: $203,730,304

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**
   - Settlement: $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: $8,531,547
    - 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): $137,895,622

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Total: $255,977,381

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess: $52,247,077

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $27,247,077