### 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

1. **Net ledger balance** - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: 2,851,458
   - B. Securities (at market): 0

2. **Net unrealized profit (loss)** in open futures contracts traded on a foreign board of trade: 4,633,266

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 0
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,910

4. **Net equity (deficit)** (add lines 1, 2. and 3.): 7,474,814

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

6. **Amount required to be set aside as the secured amount** - Net Liquidating Equity (add lines 4 and 5): 7,474,814

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,474,814

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

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

2. **Securities**
   - A. In safekeeping with banks located in the United States: 0
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

3. **Equities with registered futures commission merchants**
   - A. Cash: 348,845
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 13,448
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 578,303
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 4,619,818
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: -9,910

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 38,393,376

9. **Excess (deficiency) Set Aside for Secured Amount** (subtract line 7 Secured Statement Page 1 from Line 8): 30,918,562

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

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 15,918,562
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash:** $47,969,246
   - **Securities (at market):** $38,532,101

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Value:** $-8,572,377

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market:** $212,045
   - **Deduct market value of open option contracts granted (sold) on a contract market:** $-705,490

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Value:** $77,435,525

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Value:** $128,921
   - **Less: amount offset by customer securities:** $-128,921

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Value:** $77,435,525

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash:** $85,160,212
   - **Securities representing investments of customers' funds (at market):** $0

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash:** $0
   - **Securities representing investments of customers' funds (at market):** $0

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value:** $0

10. **Exchange traded options**
    - **Value of open long option contracts:** $0
    - **Value of open short option contracts:** $0

11. **Net equities with other FCMs**
    - **Net liquidating equity:** $3,666,732

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

13. **Total amount in segregation (add lines 7 through 12)**
    - **Value:** $127,359,045

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Value:** $49,923,520

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess:** $24,923,520