**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: 2,844,371 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 4,807,004 [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: -58,235 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,593,140 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 0 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**

   - **Method (add lines 4 and 5)**
     - Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
     - 7,593,140 [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]

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]

3. **Equities with registered futures commission merchants**
   - A. Cash: 349,398 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 11,025 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 360,423 [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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 573,743 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 4,795,979 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -58,235 [7735]

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**: 38,514,782 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 30,921,642 [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**: 15,921,642 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **Cash**: 41,939,891
   - **Securities (at market)**: 36,979,638

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -6,891,923

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 185,888
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -461,258

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 71,752,236

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)**: 71,752,236

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 81,480,212
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **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**
   - **Cash**: 0
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **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**
    - **Value of open long option contracts**: 0
    - **Value of open short option contracts**: 0

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 6,970,305
    - **Securities representing investments of customers’ funds (at market)**: 0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 36,979,638

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

13. **Total amount in segregation (add lines 7 through 12)**: 125,430,155

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 53,677,919

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: 28,677,919

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