### 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 3,012,772 [7315]
   - B. Securities (at market) 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 3,862,530 [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 -97,770 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 6,777,532 [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 6,777,532 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 6,777,532 [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 351,203 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 2,935 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 354,138 [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 556,468 [7700]
   - B. Securities 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts 3,859,595 [7720]
   - D. Value of long option contracts 0 [7730]
   - E. Value of short option contracts -97,770 [7735] 4,318,293 [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 37,515,303 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 30,737,771 [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 15,737,771 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - Net ledger balance: **52,183,139** [7010]
   - **B. Securities (at market)**
     - Net ledger balance: **130,405,107** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net unrealized profit (loss): **-6,869,186** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - Market value: **409,763** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - Market value: **951,824** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Net equity (deficit): **175,176,999** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Amount offset by customer securities: **0** [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Amount required: **175,176,999** [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - Amount deposited: **78,010,212** [7070]
   - **B. Securities representing investments of customers' funds (at market)**
     - Amount deposited: **0** [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Amount deposited: **0** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - Margin on deposit: **0** [7100]
   - **B. Securities representing investments of customers' funds (at market)**
     - Margin on deposit: **0** [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Margin on deposit: **0** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Net settlement: **0** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - Value: **0** [7132]
    - **B. Value of open short option contracts**
      - Value: **0** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - Equity: **15,775,090** [7140]
    - **B. Securities representing investments of customers' funds (at market)**
      - Equity: **0** [7160]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
      - Equity: **130,405,107** [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Total amount: **224,190,409** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess (deficiency): **49,013,410** [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Management Target Amount: **25,000,000** [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: **24,013,410** [7198]