### 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**
   
   B. **Securities (at market)**

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

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: -380,217 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   Less: amount offset by customer owned securities: 0 [7354]

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: 5,783,891 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   
   A. Banks located in the United States: 34,839,311 [7500]
   
   B. Other banks qualified under Regulation 30.7: 0 [7520] 34,839,311 [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**
   
   B. **Securities**
   
   C. Unrealized gain (loss) on open futures contracts: 0 [7600]
   
   D. Value of long option contracts: 0 [7610]
   
   E. Value of short option contracts: 0 [7615] 385,246 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   
   A. **Cash**
   
   B. **Securities**
   
   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**
   
   B. **Securities**
   
   C. Unrealized gain (loss) on open futures contracts: 24,736 [7720]
   
   D. Value of long option contracts: 0 [7730]
   
   E. Value of short option contracts: -380,217 [7735] 2,492,649 [7740]

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

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

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

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash
      - 45,618,820 [7010]
   B. Securities (at market)
      - 92,229,088 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - -5,188,674 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      - 176,406 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      - -262,768 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 132,572,872 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 1,538 [7045]

6. Amount required to be segregated (add lines 4 and 5)
   - 132,572,872 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash
      - 33,911,744 [7070]
   B. Securities representing investments of customers' funds (at market)
      - 0 [7080]
   C. 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
   A. Cash
      - 0 [7100]
   B. Securities representing investments of customers' funds (at market)
      - 0 [7110]
   C. 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
    A. Value of open long option contracts
       - 0 [7132]
    B. Value of open short option contracts
       - 0 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
       - 72,060,991 [7140]
    B. Securities representing investments of customers' funds (at market)
       - 0 [7160]
    C. Securities held for particular customers or option customers in lieu of cash (at market)
       - 92,229,088 [7170]

12. Segregated funds on hand
    - 0 [7150]

13. Total amount in segregation (add lines 7 through 12)
    - 198,201,823 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 65,628,951 [7190]

15. Management Target Amount for Excess funds in segregation
    - 35,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    Excess
    - 30,628,951 [7198]