### 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**: 3,729,596 [7315]
   - **B. Securities (at market)**: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,198,362 [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**: -78,916 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 4,849,042 [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 (Method (add lines 4 and 5))**: 4,849,042 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 4.**

**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**: 370,363 [7580]
   - b. **Securities**: 0 [7590]
   - c. **Unrealized gain (loss) on open futures contracts**: 7,171 [7600]
   - d. **Value of long option contracts**: 0 [7610]
   - e. **Value of short option contracts**: 0 [7615] 377,534 [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**: 1,660,680 [7700]
   - b. **Securities**: 0 [7710]
   - c. **Unrealized gain (loss) on open futures contracts**: 1,191,191 [7720]
   - d. **Value of long option contracts**: 0 [7730]
   - e. **Value of short option contracts**: -78,916 [7735] 2,772,955 [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**: 37,989,800 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 33,140,758 [7380]

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**: 18,140,758 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 49,740,427 [7010]
   - B. Securities (at market): 136,711,419 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 7,402,389 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 246,673 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -361,704 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 193,739,204 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 0 [7045]
   - Less: amount offset by customer securities: 0 [7047] 0 [7050]

6. Amount required to be segregated (add lines 4 and 5): 193,739,204 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 53,103,919 [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: 58,576,231 [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): 136,711,419 [7170]

12. Segregated funds on hand: 0 [7150]

13. Total amount in segregation (add lines 7 through 12): 248,391,569 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 54,652,365 [7190]

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: 29,652,365 [7198]