### 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**
   - **Cash**: 3,728,631
   - **Securities (at market)**: 0

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,128,626

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 0
   - Market value of open contracts granted (sold) on a foreign board of trade: -118,478

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 4,738,779

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

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   
7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 4,738,779

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **Banks located in the United States**: 34,839,311
   - **Other banks qualified under Regulation 30.7**: 0

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

3. **Equities with registered futures commission merchants**
   - **Cash**: 370,173
   - **Securities**: 0
   - **Unrealized gain (loss) on open futures contracts**: 5,831

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

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 1,643,195
   - **Securities**: 0
   - **Unrealized gain (loss) on open futures contracts**: 1,122,795
   - **Value of long option contracts**: 0
   - **Value of short option contracts**: -118,478

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**: 37,862,827

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 33,124,048

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**: 18,124,048
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(55,567,004\) [7010]
   - B. Securities (at market): \(136,570,587\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(6,637,706\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(254,894\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-312,588\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(198,717,603\) [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**: \(198,717,603\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: \(53,581,992\) [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: \(56,918,629\) [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): \(136,570,587\) [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: \(247,071,208\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(48,353,605\) [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: \(23,353,605\) [7198]