### 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: 3,272,247 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 4,205,507 [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: -204,019 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 7,273,735 [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] 0 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity: 7,273,735 [7355]
   - Method (add lines 4 and 5): 7,273,735 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,273,735 [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: 357,842 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,718 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 356,124 [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: 733,319 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 4,207,225 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -204,019 [7735] 4,736,525 [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: 37,935,521 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,661,786 [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: 15,661,786 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(37,739,691\) [7010]
   - B. Securities (at market): \(138,516,859\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(2,078,163\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(250,188\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-625,835\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(177,959,066\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(60,000\) [7045]
   - Less: amount offset by customer securities: \(-60,000\) [7047] \(0\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(177,959,066\) [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(78,115,212\) [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: \(13,487,949\) [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): \(138,516,859\) [7170]

12. **Segregated funds on hand**
    - \(0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(230,120,020\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(52,160,954\) [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**
    - \(27,160,954\) [7198]