### 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:** 3,381,379
   - **B. Securities (at market):** 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - **4,286,989**

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 0
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -189,018

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - **7,479,350**

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - **0**
   - **Less: amount offset by customer owned securities:** 0

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   - **7,479,350**

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - **7,479,350**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States:** 32,842,872
   - **B. Other banks qualified under Regulation 30.7:** 0

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

3. Equities with registered futures commission merchants
   - **A. Cash:** 358,160
   - **B. Securities:** 0
   - **C. Unrealized gain (loss) on open futures contracts:** -3,103
   - **D. Value of long option contracts:** 0
   - **E. Value of short option contracts:** 355,057

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

5. Amounts held by members of foreign boards of trade
   - **A. Cash:** 736,020
   - **B. Securities:** 0
   - **C. Unrealized gain (loss) on open futures contracts:** 4,290,092
   - **D. Value of long option contracts:** 0
   - **E. Value of short option contracts:** -189,018

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
   - **38,035,023**

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - **30,555,673**

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
    - **15,555,673**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 38,099,054 [7010]
   - B. Securities (at market): 139,587,668 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,447,164 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 425,938 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -856,559 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 178,703,265 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 207,861 [7045]
   - Less: amount offset by customer securities: -207,861 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 178,703,265 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 77,445,212 [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: 12,865,272 [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): 139,587,668 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 229,888,152 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 51,194,887 [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**: 26,194,887 [7198]