## 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: $4,704,450
   B. Securities (at market): 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $1,009,061

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: $-189,390

4. Net equity (deficit) (add lines 1. 2. and 3.): $5,524,121

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: $5,524,121

   Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: $5,524,121

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   
   A. Banks located in the United States: $34,839,311
   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: $383,942
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: 0
   D. Value of long option contracts: 0
   E. Value of short option contracts: 0

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: $1,803,309
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: $1,009,061
   D. Value of long option contracts: 0
   E. Value of short option contracts: 0

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: $37,846,233

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement and line 8 Segregated funds on hand)

   Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement and line 8 Segregated funds on hand)

   Excess (deficiency) funds in separate section 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**: 43,291,120 [7010]
   - **B. Securities (at market)**: 88,907,282 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -1,633,379 [7030]
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 374,748 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -452,998 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 130,486,773 [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)**: 130,486,773 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 67,069,818 [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**: 54,376,558 [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)**: 88,907,282 [7170]
12. **Segregated funds on hand**: 0 [7150]
13. **Total amount in segregation (add lines 7 through 12)**: 210,353,658 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 79,866,885 [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**: 44,866,885 [7198]