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**: 3,019,560 [7315]
   - **B. Securities (at market)**: 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 5,124,226 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 26,040 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -45,075 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,124,751 [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]  
   **Method (add lines 4 and 5)**: 8,124,751 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**: 8,124,751 [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**: 346,011 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 0 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] **346,011** [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**: 417,833 [7700]
   - **B. Securities**: 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 5,124,226 [7720]
   - **D. Value of long option contracts**: 26,040 [7730]
   - **E. Value of short option contracts**: -45,075 [7735] **5,523,024** [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**: 38,711,907 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 30,587,156 [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**: 15,587,156 [7785]
**Segregation Requirements** (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $39,746,403
   - B. Securities (at market): $21,866,511

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $784,228

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $209,300
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$545,077

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $62,061,365

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -$270,504

6. **Amount required to be segregated (add lines 4 and 5)**: $62,061,365

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $86,077,312
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $0
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $0

10. **Exchange traded options**
    - A. Value of open long option contracts: $0
    - B. Value of open short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $6,447,896
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $21,866,511

12. **Segregated funds on hand**: $0

13. **Total amount in segregation (add lines 7 through 12)**: $114,391,719

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $52,330,354

15. **Management Target Amount for Excess funds in segregation**: $25,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $27,330,354