### 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.

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 2,916,712 [7315]
   - **B. Securities (at market)**
     - 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 5,610,560 [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**
     - -112,750 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 8,414,522 [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 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,414,522 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,414,522 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 31,987,133 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 0 [7520] 31,987,133 [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**
     - 336,542 [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] 336,542 [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**
     - 516,519 [7700]
   - **B. Securities**
     - 0 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 5,610,560 [7720]
   - **D. Value of long option contracts**
     - 0 [7730]
   - **E. Value of short option contracts**
     - -112,750 [7735] 6,014,329 [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**
   - 38,338,004 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 29,923,482 [7830]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - 15,000,000 [7860]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 14,923,482 [7885]
### Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td><strong>Net ledger balance</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$102,202,143</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>$20,578,097</td>
</tr>
<tr>
<td>2.</td>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
<td>$3,855,264</td>
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<tr>
<td>3.</td>
<td><strong>Exchange traded options</strong></td>
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<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>$258,838</td>
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<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>($432,114)</td>
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<tr>
<td>4.</td>
<td><strong>Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
<td>$126,462,228</td>
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<tr>
<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with</td>
<td></td>
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<tr>
<td></td>
<td>debit balances - gross amount</td>
<td>$260</td>
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<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td>($260)</td>
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<tr>
<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>$126,462,228</td>
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<tr>
<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>$150,799,839</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
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<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$0</td>
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<tr>
<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>$0</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>$0</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
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<tr>
<td>10.</td>
<td>Exchange traded options</td>
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<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td>$0</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>$0</td>
</tr>
<tr>
<td>11.</td>
<td>Net equities with other FCMs</td>
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</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>$5,801,740</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>$0</td>
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<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$20,578,097</td>
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<tr>
<td>12.</td>
<td>Segregated funds on hand</td>
<td>$0</td>
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<td>13.</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>$177,179,676</td>
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<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>$50,717,448</td>
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<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>$25,000,000</td>
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<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
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