## 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:

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,167,438</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>5,532,686</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>273,660</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-335,130</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,638,654</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>0</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>8,638,654</td>
</tr>
</tbody>
</table>

Method (add lines 4 and 5)

Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

### 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 | 335,438 |
   - B. Securities | 0 |
   - C. Unrealized gain (loss) on open futures contracts | 11,855 |
   - 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 | 418,812 |
   - B. Securities | 0 |
   - C. Unrealized gain (loss) on open futures contracts | 5,520,831 |
   - D. Value of long option contracts | 273,660 |
   - E. Value of short option contracts | -335,130 |

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 | 39,068,338 |
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 | 15,429,684 |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - Net ledger balance: **42,222,174** [7010]
   - B. Securities (at market)
     - Net ledger balance: **22,391,369** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net unrealized profit (loss): **1,058,634** [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - Market value: **125,250** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - Market value: **-598,036** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Net equity: **65,199,391** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Gross amount: **713,219** [7045]
     - Less: amount offset by customer securities
       - Offset amount: **-713,219** [7047]
       - Net amount: **0** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Required amount: **65,199,391** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - Deposited amount: **90,885,212** [7070]
   - B. Securities representing investments of customers' funds (at market)
     - Deposited amount: **0** [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - Deposited amount: **0** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - Margins deposited: **0** [7100]
   - B. Securities representing investments of customers' funds (at market)
     - Margins deposited: **0** [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - Margins deposited: **0** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Net settlement: **0** [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
        - Value: **0** [7132]
    - B. Value of open short option contracts
        - Value: **0** [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
        - Equity: **2,368,893** [7140]
    - B. Securities representing investments of customers' funds (at market)
        - Market value: **0** [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
        - Market value: **22,391,369** [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Total amount: **115,645,474** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess (deficiency) funds: **50,446,083** [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Target amount: **25,000,000** [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: **25,446,083** [7198]