### Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>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</th>
<th>0 [7305]</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7317]</td>
</tr>
<tr>
<td><strong>A.</strong> Cash</td>
<td>3,048,589 [7315]</td>
</tr>
<tr>
<td><strong>B.</strong> Securities (at market)</td>
<td>0 [7317]</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>5,610,270 [7325]</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td>8,599,099 [7345]</td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>315,000 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-374,760 [7337]</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>8,599,099 [7355]</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>0 [7352] [7354]</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>8,599,099 [7355]</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td>8,599,099 [7360]</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>8,599,099 [7360]</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States | 32,892,872 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 0 [7520] [32,892,872] [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 | 335,084 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 2,642 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] [337,726] [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 | 367,928 [7700] |
   - B. Securities | 0 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 5,607,628 [7720] |
   - D. Value of long option contracts | 315,000 [7730] |
   - E. Value of short option contracts | -374,760 [7735] [5,915,796] [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 | 39,146,394 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 30,547,295 [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 | 15,547,295 [7785] |
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 40,333,492 [7010]
   - B. Securities (at market): 23,194,298 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 5,043,051 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 321,313 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -674,919 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 68,217,235 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 72,269 [7045]
   - Less: amount offset by customer securities: -72,269 [7047]
   - 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 68,217,235 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 91,250,846 [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: 4,790,493 [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): 23,194,298 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 119,235,637 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 51,018,402 [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**
    - Excess: 26,018,402 [7198]