### 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>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,855,858 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>4,995,705 [7325]</td>
</tr>
<tr>
<td>3. 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>0 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-35,200 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,816,363 [7345]</td>
</tr>
<tr>
<td>5. 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]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>7,816,363 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>7,816,363 [7360]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

   A. Banks located in the United States | 32,842,872 [7500] |
   B. Other banks qualified under Regulation 30.7 | 0 [7520] |

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] |

3. Equities with registered futures commission merchants

   A. Cash | 349,178 [7580] |
   B. Securities | 0 [7590] |
   C. Unrealized gain (loss) on open futures contracts | 11,789 [7600] |
   D. Value of long option contracts | 0 [7610] |
   E. Value of short option contracts | 0 [7615] |

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] |

5. Amounts held by members of foreign boards of trade

   A. Cash | 584,808 [7700] |
   B. Securities | 0 [7710] |
   C. Unrealized gain (loss) on open futures contracts | 4,983,916 [7720] |
   D. Value of long option contracts | 0 [7730] |
   E. Value of short option contracts | -35,200 [7735] |

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 | 38,737,363 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 30,921,000 [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 | 15,921,000 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 43,213,565 [7010]
   - B. Securities (at market): 38,631,912 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (-6,324,587) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 169,120 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -604,997 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 75,085,013 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 7,712 [7045]
   - Less: amount offset by customer securities: -7,712 [7047]
   - 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 75,085,013 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 84,821,495 [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: 5,957,397 [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): 38,631,912 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 129,410,804 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 54,325,791 [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: 29,325,791 [7198]