### 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.

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: $3,157,092
   - **B. Securities (at market)**: $0

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $3,712,247

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: $0
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: $-83,715

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: $6,785,624

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: $0

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: $6,785,624

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **Funds Deposited in Separate Regulation 30.7 Accounts**: $6,785,624

### 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: $351,662
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $3,104
   - 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: $702,350
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $3,709,143
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0

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**: $37,525,416

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement)**
   - **Page 1 from Line 8)**: $30,739,792

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**: $15,739,792
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 54,570,942 [7010]
   B. Securities (at market) 130,374,283 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -8,373,221 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 421,038 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -821,253 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 176,171,789 [7040]

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

6. Amount required to be segregated (add lines 4 and 5) 176,171,789 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 82,540,212 [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 15,479,815 [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) 130,374,283 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 228,394,310 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 52,222,521 [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 27,222,521 [7198]