**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>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash | 4,177,052 [7315] |
   - B. Securities (at market) | 0 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 1,109,007 [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 | -112,754 [7337] |

4. Net equity (deficit) (add lines 1, 2, and 3) | 5,173,305 [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 [7352] |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity | 5,173,305 [7355] |
   - Method (add lines 4 and 5) | |
   - Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6 | 5,173,305 [7360] |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States | 34,839,311 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 0 [7520] |
   - B. Other banks qualified under Regulation 30.7 | 34,839,311 [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] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7570] |

3. Equities with registered futures commission merchants
   - A. Cash | 370,424 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 8,950 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] |
   - E. Value of short option contracts | 379,374 [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] |
   - E. Value of short option contracts | 2,777,266 [7740] |

5. Amounts held by members of foreign boards of trade
   - A. Cash | 1,789,963 [7700] |
   - B. Securities | 0 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 1,100,057 [7720] |
   - D. Value of long option contracts | 0 [7730] |
   - E. Value of short option contracts | -112,754 [7735] |
   - E. Value of short option contracts | 2,777,266 [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 | 37,995,951 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 32,822,646 [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 | 17,822,646 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 46,043,017
   - B. Securities (at market): 166,727,366

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 7,698,752

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 281,801
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -462,083

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 220,288,853

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0
   - Less: amount offset by customer securities: 0

6. **Amount required to be segregated (add lines 4 and 5)**: 220,288,853

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 53,002,744
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

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

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

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

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 59,034,180
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 166,727,366

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 278,764,290

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 58,475,437

15. **Management Target Amount for Excess funds in segregation**: 25,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 33,475,437