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
   B. Securities (at market)

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   b. Market value of open contracts granted (sold) on a foreign board of trade

4. Net equity (deficit) (add lines 1. 2. and 3.)

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities

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

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

1. Cash in banks
   A. Banks located in the United States
   B. Other banks qualified under Regulation 30.7

2. Securities
   A. In safekeeping with banks located in the United States
   B. In safekeeping with other banks qualified under Regulation 30.7

3. Equities with registered futures commission merchants
   A. Cash
   B. Securities
   C. Unrealized gain (loss) on open futures contracts
   D. Value of long option contracts
   E. Value of short option contracts

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash
   B. Securities
   C. Amount due to (from) clearing organization - daily variation
   D. Value of long option contracts
   E. Value of short option contracts

5. Amounts held by members of foreign boards of trade
   A. Cash
   B. Securities
   C. Unrealized gain (loss) on open futures contracts
   D. Value of long option contracts
   E. Value of short option contracts

6. Amounts with other depositories designated by a foreign board of trade

7. Segregated funds on hand

8. Total funds in separate section 30.7 accounts

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

10. Management Target Amount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: \(48,237,681\) [7010]
   - B. Securities (at market): \(66,577,200\) [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: \(3,004,255\) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: \(466,033\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-542,515\) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): \(117,742,654\) [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \(0\) [7045]
   - Less: amount offset by customer securities: \(0\) [7047][10] [7050]

6. Amount required to be segregated (add lines 4 and 5): \(117,742,654\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: \(77,691,992\) [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): \(66,577,200\) [7170]

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: \(30,126,257\) [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): \(66,577,200\) [7170]

12. Segregated funds on hand: \(0\) [7150]

13. Total amount in segregation (add lines 7 through 12): \(174,395,449\) [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): \(56,652,795\) [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: \(31,652,795\) [7198]