## 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></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>4,274,331</strong></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td><strong>0</strong></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td><strong>978,492</strong></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><strong>49,108</strong></td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td><strong>-120,127</strong></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td><strong>5,181,804</strong></td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td><strong>0</strong></td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td><strong>0</strong></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td><strong>5,181,804</strong></td>
</tr>
</tbody>
</table>

**Method (add lines 4 and 5)**

Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**5,181,804**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States | **34,839,311**
   - 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 | **371,917**
   - B. Securities | **0**
   - C. Unrealized gain (loss) on open futures contracts | **4,749**
   - 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 | **1,724,799**
   - B. Securities | **0**
   - C. Unrealized gain (loss) on open futures contracts | **973,743**
   - D. Value of long option contracts | **49,108**
   - E. Value of short option contracts | **-120,127**

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** | **37,843,500**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** | **32,661,696**

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** | **17,661,696**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $48,751,595 [7010]
   - **B. Securities (at market)**: $66,578,880 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $2,253,006 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $472,775 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-543,060 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $117,513,196 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $1,438 [7045]
   - Less: amount offset by customer securities: $1,438 [7047] [7050]
   - Result: $0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $117,513,196 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $177,691,992 [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)**: $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**: $29,895,607 [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)**: $66,578,880 [7170]

12. **Segregated funds on hand**: $0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: $274,166,479 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $156,653,283 [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**: $131,653,283 [7198]