**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>0 Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,135,900  [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0 [7317]</td>
</tr>
<tr>
<td>1. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>1,018,927  [7325]</td>
</tr>
<tr>
<td>2. 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>-154,150 [7337]</td>
</tr>
<tr>
<td>3. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>6,000,677  [7345]</td>
</tr>
<tr>
<td>4. 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]   [7354]</td>
</tr>
<tr>
<td>5. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>6,000,677  [7355]</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>6,000,677  [7360]</td>
</tr>
</tbody>
</table>

**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]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] |
3. Equities with registered futures commission merchants
   A. Cash | 382,459 [7580] |
   B. Securities | 0 [7590] |
   C. Unrealized gain (loss) on open futures contracts | 0 [7600] |
   D. Value of long option contracts | 0 [7610] |
   E. Value of short option contracts | 0 [7615]382,459 [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] |
5. Amounts held by members of foreign boards of trade
   A. Cash | 1,768,622 [7700] |
   B. Securities | 0 [7710] |
   C. Unrealized gain (loss) on open futures contracts | 1,018,927 [7720] |
   D. Value of long option contracts | 0 [7730] |
   E. Value of short option contracts | -154,150 [7735]2,633,399 [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 | 37,855,169 [7770] |
10. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 16,854,492 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 40,238,559 [7010]
   - B. Securities (at market): 88,063,590 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 6,569,388 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 362,091 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -499,530 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 134,734,098 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**: 134,734,098 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 65,999,992 [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: 60,985,070 [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): 88,063,590 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 215,048,652 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 80,314,554 [7190]

15. **Management Target Amount for Excess funds in segregation**: 35,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: 45,314,554 [7198]