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 0

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 2,851,518
   B. Securities (at market) 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 5,029,388

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 -6,818

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,874,088

5. Account liquidating to a deficit and account with a debit balance - gross amount 0
   Less: amount offset by customer owned securities 0

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 7,874,088

   Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6
   7,874,088

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 347,770
   B. Securities 0
   C. Unrealized gain (loss) on open futures contracts 8,517
   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 575,511
   B. Securities 0
   C. Unrealized gain (loss) on open futures contracts 5,020,871
   D. Value of long option contracts 0
   E. Value of short option contracts -6,818

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 38,788,723

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   30,914,635
   Page 1 from Line 8)

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 15,914,635
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(45,731,225\) [7010]
   - B. Securities (at market): \(38,518,524\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-8,081,869\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(168,578\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-611,984\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(75,724,474\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(363,500\) [7045]
   - Less: amount offset by customer securities: \(-363,500\) [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(75,724,474\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(85,110,212\) [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: \(4,144,110\) [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): \(38,518,524\) [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - \(127,772,846\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(52,048,372\) [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: \(27,048,372\) [7198]