### 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>2,766,913</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>4,772,493</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>0</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-67,883</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>7,471,523</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>0</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>7,471,523</td>
</tr>
</tbody>
</table>

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,471,523

### 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: 348,255
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: 0
   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: 495,524
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: 4,772,493
   D. Value of long option contracts: 0
   E. Value of short option contracts: -67,883

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: 38,391,261
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,919,738
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: 15,919,738
SEgregation REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 44,700,053 [7010]
   B. Securities (at market) 21,774,744 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,555,540 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 25,600 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -415,349 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 68,640,588 [7040]

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

6. Amount required to be segregated (add lines 4 and 5) 68,640,588 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 85,520,212 [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 12,363,832 [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) 21,774,744 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 119,658,788 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 51,018,200 [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 26,018,200 [7198]