### 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**: $6,905,225
   - **B. Securities (at market)**: 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $1,478,336

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $10,210
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: $197,653

4. Net equity (deficit) (add lines 1., 2. and 3.): $8,196,118

5. Account liquidating to a deficit and account with a debit balances - 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: $8,196,118
   - **Method (add lines 4 and 5)**: $8,196,118

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: $8,196,118

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States**: $30,839,311
   - **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**: 0
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: $2,404
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 357,098

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**: $3,435,138
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: $1,480,740
   - **D. Value of long option contracts**: $10,210
   - **E. Value of short option contracts**: $197,653

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: $35,924,844

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): $27,728,726

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: $12,728,726
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 46,302,734
   - B. Securities (at market): 155,933,219

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -4,788,802

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 336,588
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -661,743

4. Net equity (deficit) (add lines 1, 2 and 3): 197,121,996

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 86,215
   - Less: amount offset by customer securities: \(-86,215\)
   - Total: 0

6. Amount required to be segregated (add lines 4 and 5): 197,121,996

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 64,482,388
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 0
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

9. Net settlement from (to) derivatives clearing organizations of contract markets: 0

10. Exchange traded options
    - A. Value of open long option contracts: 0
    - B. Value of open short option contracts: 0

11. Net equities with other FCMs
    - A. Net liquidating equity: 29,750,953
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 155,933,219

12. Segregated funds on hand: 0

13. Total amount in segregation (add lines 7 through 12): 250,166,560

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 53,044,564

15. Management Target Amount for Excess funds in segregation: 25,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: 28,044,564