### 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: 3,159,215
   - B. Securities (at market): 0
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 3,971,286
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: -62,550
4. Net equity (deficit) (add lines 1. 2. and 3.): 7,067,951
5. Account liquidating to a deficit and account with a debit balances - gross amount: 0
   Loss: amount offset by customer owned securities: 0
6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5): 7,067,951
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,067,951

### 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: 351,471
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 945
   - 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: 702,910
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 3,970,341
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0
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: 37,805,989
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 30,738,038
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: 15,738,038
**Daily Segregation - Segregation Statement**

1. **Net ledger balance**
   - A. Cash: 54,629,375
   - B. Securities (at market): 130,397,476

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -6,451,680

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 427,888
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -899,733

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 178,103,326

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

6. **Amount required to be segregated (add lines 4 and 5)**
   - 178,103,326

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 82,030,212
   - 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: 17,656,146
    - 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): 130,397,476

12. **Segregated funds on hand**
    - 0

13. **Total amount in segregation (add lines 7 through 12)**
    - 230,083,834

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 51,980,508

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 26,980,508