### 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 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: 4,755,112 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 993,634 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 0 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -315,287 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,433,459 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 0 [7351]
   
6. Amount required to be set aside as the secured amount - Net Liquidating Equity: 5,433,459 [7355]

   Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,433,459 [7360]

### 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] 0 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 385,366 [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] 385,366 [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] 0 [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 1,856,474 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 993,634 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: -315,287 [7735] 2,534,821 [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: 37,759,498 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 32,326,039 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 15,000,000 [7785]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 17,326,039 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 51,336,868
   B. Securities (at market) 109,407,498

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,277,236

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 186,625
   B. Deduct market value of open option contracts granted (sold) on a contract market -166,383

4. Net equity (deficit) (add lines 1, 2 and 3) 158,487,372

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

6. Amount required to be segregated (add lines 4 and 5) 158,487,372

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 37,380,863
   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 74,846,228
    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) 109,407,498

12. Segregated funds on hand 0

13. Total amount in segregation (add lines 7 through 12) 221,634,589

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 63,147,217

15. Management Target Amount for Excess funds in segregation 35,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    Excess 28,147,217