## 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 6,135,228 [7315]
   - B. Securities (at market) 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 14,949 [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 -414,319 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,735,858 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 0 [7351]
   Less: amount offset by customer owned securities 0 [7352] 0 [7353]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,735,858 [7355]
   Method (add lines 4 and 5) 5,735,858 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

   1. Cash in banks 34,839,311 [7500]
      - A. Banks located in the United States 34,839,311 [7501]
      - 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 385,240 [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] 385,240 [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 2,847,740 [7700]
      - B. Securities 0 [7710]
      - C. Unrealized gain (loss) on open futures contracts 14,949 [7720]
      - D. Value of long option contracts 0 [7730]
      - E. Value of short option contracts -414,319 [7735] 2,448,370 [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 37,672,921 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 31,937,063 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 15,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 16,937,063 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 46,445,503
   B. Securities (at market) 92,215,855

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,395,699

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 179,010
   B. Deduct market value of open option contracts granted (sold) on a contract market -273,196

4. Net equity (deficit) (add lines 1, 2 and 3) 134,171,473

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) 134,171,473

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 33,928,726
   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 72,768,348
    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) 92,215,855

12. Segregated funds on hand 0

13. Total amount in segregation (add lines 7 through 12) 198,912,929

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 64,741,456

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount 29,741,456