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: 6,139,401
   B. Securities (at market): 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 24,736

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: -380,217

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,783,920

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: 5,783,920
   Method (add lines 4 and 5): 5,783,920

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,783,920

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 34,839,311
   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: 385,243
   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: 385,243

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: 2,848,000
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: 24,736
   D. Value of long option contracts: 0
   E. Value of short option contracts: -380,217

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: 37,717,073


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: 16,933,153
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: \[45,618,818\]
   - B. Securities (at market): \[92,232,156\]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \[\text{-5,188,674}\]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \[176,406\]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \[\text{-262,768}\]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \[132,575,938\]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \[1,538\]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \[132,575,938\]

**Funds in segregated accounts**

7. Deposited in segregated funds bank accounts
   - A. Cash: \[33,911,744\]
   - 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: \[72,060,766\]
    - 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): \[92,232,156\]

12. **Segregated funds on hand**
    - \[0\]

13. **Total amount in segregation (add lines 7 through 12)**
    - \[198,204,666\]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \[65,628,728\]

15. **Management Target Amount for Excess funds in segregation**
    - \[35,000,000\]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - \[30,628,728\]