### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,375,176</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>4,236,944</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-252,971</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,359,149</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>8,359,149</td>
</tr>
</tbody>
</table>

#### 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                                                               | 358,557    |
   - B. Securities                                                         | 0          |
   - C. Unrealized gain (loss) on open futures contracts                   | -4,643     |
   - 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                                                               | 396,279    |
   - B. Securities                                                         | 0          |
   - C. Unrealized gain (loss) on open futures contracts                   | 4,241,587  |
   - 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                           | 37,581,681 |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 29,422,532 |
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 | 14,222,532 |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $44,795,046 [7010]
   - **B. Securities (at market)**: $139,893,953 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-4,226,778 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $387,725 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-500,418 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $180,349,528 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $4,000 [7045]
   - **Less: amount offset by customer securities**: $-4,000 [70470] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $180,349,528 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $67,860,638 [7070]
   - **B. Securities representing investments of customers' funds (at market)**: $0 [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $0 [7100]
   - **B. Securities representing investments of customers' funds (at market)**: $0 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $0 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $0 [7132]
    - **B. Value of open short option contracts**: $0 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $29,922,693 [7140]
    - **B. Securities representing investments of customers' funds (at market)**: $0 [7160]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $139,893,953 [7170]

12. **Segregated funds on hand**: $0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: $237,677,284 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $57,327,756 [7190]

15. **Management Target Amount for Excess funds in segregation**: $25,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $32,327,756 [7198]