### 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>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>0 [7317]</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>3,928,344 [7325]</td>
</tr>
<tr>
<td>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 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-183,790 [7337]</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>6,980,615 [7345]</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>0 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>0 [7352]</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>6,980,615 [7355]</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>6,980,615 [7360]</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 [7500] |
   - B. Other banks qualified under Regulation 30.7                        | 0 [7520] |
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] |
3. Equities with registered futures commission merchants
   - A. Cash                                                                | 357,849 [7580] |
   - B. Securities                                                          | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts                   | 286 [7600] |
   - D. Value of long option contracts                                     | 0 [7610] |
   - E. Value of short option contracts                                    | 0 [7615] |
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] |
5. Amounts held by members of foreign boards of trade
   - A. Cash                                                                | 729,879 [7700] |
   - B. Securities                                                          | 0 [7710] |
   - C. Unrealized gain (loss) on open futures contracts                   | 3,928,058 [7720] |
   - D. Value of long option contracts                                     | 0 [7730] |
   - E. Value of short option contracts                                    | -183,790 [7735] |
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                           | 37,675,154 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 30,694,539 [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 | 15,694,539 [7785] |
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 57,473,221 [7010]
   - B. Securities (at market): 131,147,211 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -11,847,353 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 318,688 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -754,656 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 176,337,111 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 0 [7045]
   - Less: amount offset by customer securities: 0 [7047] [7050]

6. Amount required to be segregated (add lines 4 and 5): 176,337,111 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 83,480,212 [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: 12,862,612 [7134]
    - 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): 131,147,211 [7170]

12. Segregated funds on hand: 0 [7150]

13. Total amount in segregation (add lines 7 through 12): 227,490,035 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 51,152,924 [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: 26,152,924 [7198]