### 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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: 3,272,364
   - B. Securities (at market): 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 3,901,831

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: -185,051

4. Net equity (deficit) (add lines 1. 2. and 3.): 6,989,144

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: 6,989,144
   - Method (add lines 4 and 5)

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
   - 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: 357,839
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: -1,504
   - 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: 731,381
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 3,903,335
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: -185,051

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: 37,648,872

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):
   - 30,659,728

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: 15,659,728
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 52,979,044 [7010]
   B. Securities (at market) 130,944,415 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -10,254,901 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 221,713 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -694,200 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 173,196,071 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 22,262 [7045]
   Less: amount offset by customer securities -22,262 [7047] 0 [7050]

6. Amount required to be segregated (add lines 4 and 5) 173,196,071 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 82,210,212 [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 10,908,108 [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) 130,944,415 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 224,062,735 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 50,866,664 [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 25,866,664 [7198]

Excess