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: 4,704,443
   B. Securities (at market): 0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,006,078

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: -137,345

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,573,176

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 (Method (add lines 4 and 5)): 5,573,176

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,573,176

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: 383,944
   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: 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: 1,803,228
   B. Securities: 0
   C. Unrealized gain (loss) on open futures contracts: 1,006,078
   D. Value of long option contracts: 0
   E. Value of short option contracts: -137,345

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: 37,895,216


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: 17,322,040
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: **44,467,809** [7010]
   - B. Securities (at market): **98,934,389** [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: **-904,420** [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: **375,023** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-474,611** [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): **142,398,190** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities: **0** [7045]
   - Amount required to be segregated (add lines 4 and 5): **142,398,190** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

6. Deposited in segregated funds bank accounts
   - A. Cash: **65,255,684** [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]

7. 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]

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

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

10. Net equities with other FCMs
    - A. Net liquidating equity: **55,355,435** [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): **98,934,389** [7170]

11. Segregated funds on hand: **0** [7150]

12. Total amount in segregation (add lines 7 through 12): **219,545,508** [7180]

13. Excess (deficiency) funds in segregation (subtract line 6 from line 13): **77,147,318** [7190]

14. Management Target Amount for Excess funds in segregation: **35,000,000** [7194]

15. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: **42,147,318** [7198]