Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a self-regulatory organization authorized thereunder</td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash                                                                     | 2,931,490 [7315] |
   B. Securities (at market)                                                   | 0 [7317]       |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 4,931,774 [7325] |

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade | 0 [7335]      |
   b. Market value of open contracts granted (sold) on a foreign board of trade  | 0 [7337]      |

4. Net equity (deficit) (add lines 1. 2. and 3.)                               | 7,863,264 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount | 0 [7351]       |
   Less: amount offset by customer owned securities                             | 0 [7352]       |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 7,863,264 [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 7,863,264 [7360] |

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                                                                     | 347,623 [7580]   |
   B. Securities                                                               | 0 [7590]         |
   C. Unrealized gain (loss) on open futures contracts                         | 0 [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                                                                     | 448,248 [7700]   |
   B. Securities                                                               | 0 [7710]         |
   C. Amount due to (from) clearing organization - daily variation             | 0 [7760]         |
   D. Value of long option contracts                                           | 0 [7780]         |
   E. Value of short option contracts                                          | 0 [7802]         |

5. Amounts held by members of foreign boards of trade
   A. Cash                                                                     | 436,248 [7700]   |
   B. Securities                                                               | 0 [7710]         |
   C. Unrealized gain (loss) on open futures contracts                         | 4,931,774 [7720] |
   D. Value of long option contracts                                           | 0 [7730]         |
   E. Value of short option contracts                                          | 0 [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                               | 38,570,517 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 30,707,253 [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 | 15,707,253 [7785] |
# Daily Segregation - Segregation Statement

SEgregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 41,528,725
   - B. Securities (at market): 21,969,625

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,581,798

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 12,800
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -294,224

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 65,798,724

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 0
   - Less: amount offset by customer securities: 0

6. **Amount required to be segregated (add lines 4 and 5)**: 65,798,724

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 85,835,212
   - 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: 9,389,153
    - 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): 21,969,625

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 117,193,990

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 51,395,266

15. **Management Target Amount for Excess funds in segregation**: 25,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: 26,395,266