**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 rule of 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 | 5,319,083 [7315]     |
   - B. Securities (at market) | 0 [7317]       |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 1,695,892 [7325] |

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade | 7,905 [7335]     |
   - b. Market value of open contracts granted (sold) on a foreign board of trade | -246,642 [7337]  |

4. Net equity (deficit) (add lines 1. 2. and 3.) | 6,776,238 [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 | 6,776,238 [7355] |
   Method (add lines 4 and 5) | 6,776,238 [7360] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 6,776,238 [7360] |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States | 30,839,311 [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 | 359,439 [7580]     |
   - B. Securities | 0 [7590]       |
   - C. Unrealized gain (loss) on open futures contracts | -2,198 [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 | 3,434,431 [7700] |
   - B. Securities | 0 [7710]       |
   - C. Unrealized gain (loss) on open futures contracts | 1,698,090 [7720] |
   - D. Value of long option contracts | 7,905 [7730] |
   - E. Value of short option contracts | -246,642 [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 | 36,090,336 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 29,314,098 [7380] |
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 | 14,314,098 [7785] |
**Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 47,836,505
   - B. Securities (at market): 155,929,575

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: -6,062,254

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 351,150
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -664,275

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 197,390,701

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 18,614
   - Less: amount offset by customer securities: -18,614
   - Net: 0

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 197,390,701

**Funds in segregated accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 64,478,638
   - 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**
   - Value: 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: 26,439,826
    - 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): 155,929,575

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 248,848,039

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 51,457,338

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 26,457,338