**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</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>government or a rule of a self-regulatory organization authorized thereunder</td>
<td></td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash                                                                     | 4,692,577 [7315] |
B. Securities (at market)                                                   | 0 [7317]        |

2. Net unrealized profit (loss) in open futures contracts traded on a        | 1,005,554 [7325] |
| foreign board of trade                                                     |                 |

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of     | 0 [7335]        |
| trade                                                                     |                 |

b. Market value of open contracts granted (sold) on a foreign board of      | -237,835 [7337] |
| trade                                                                     |                 |

4. Net equity (deficit) (add lines 1. 2. and 3.)                            | 5,460,296 [7345]|

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

6. Amount required to be set aside as the secured amount - Net Liquidating   | 5,460,296 [7355]|
| Equity (Method (add lines 4 and 5)                                         |                 |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction | 5,460,296 [7360]|
| (above) or line 6                                                          |                 |

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States                                      | 34,839,311 [7500]|
B. Other banks qualified under Regulation 30.7                             | 0 [7520]34,839,311 [7530] |

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]0       |

3. Equities with registered futures commission merchants

A. Cash                                                                     | 385,425 [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]385,425 [7620] |

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]0       |

5. Amounts held by members of foreign boards of trade

A. Cash                                                                     | 1,801,541 [7700]|
B. Securities                                                               | 0 [7710]        |
C. Unrealized gain (loss) on open futures contracts                        | 1,005,554 [7720]|
D. Value of long option contracts                                          | 0 [7730]        |
E. Value of short option contracts                                         | -237,835 [7735]2,569,260 [7740] |

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                           | 37,793,996 [7770]|

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7        | 32,333,700 [7380]|
| Secured Statement Page 1 from Line 8)                                     |                 |

10. Management Target Amount for Excess funds in separate section 30.7     | 15,000,000 [7780]|
| accounts                                                                  |                 |

11. Excess (deficiency) funds in separate 30.7 accounts over (under)        | 17,333,700 [7785]|
| Management Target                                                        |                 |
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - **A. Cash:** 44,945,848 [7010]
   - **B. Securities (at market):** 109,709,206 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-2,149,817** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 398,225 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -409,019 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **152,494,443** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **0** [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **152,494,443** [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 53,135,863 [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:** 73,671,212 [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):** 109,709,206 [7170]

12. **Segregated funds on hand**
    - **0** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **236,516,281** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **84,021,838** [7190]

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess: 49,021,838** [7198]