**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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>0</td>
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<td>0 [7305]</td>
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1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash                                                                 | 3,478,085 [7315] |
   B. Securities (at market)                                                 | 0 [7317]       |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 1,529,220 [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   | -153,771 [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.) | 4,853,534 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount | 0 [7351]       |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)                                                  | 4,853,534 [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6 | 4,853,534 [7360] |

**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 [7570]     |

3. Equities with registered futures commission merchants
   A. Cash                                                                     | 370,209 [7580] |
   B. Securities                                                               | 0 [7590]       |
   C. Unrealized gain (loss) on open futures contracts                         | 3,111 [7600]   |
   D. Value of long option contracts                                          | 0 [7610]       |
   E. Value of short option contracts                                         | 0 [7615]373,320 [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 [7680] |

5. Amounts held by members of foreign boards of trade
   A. Cash                                                                     | 1,344,770 [7700] |
   B. Securities                                                               | 0 [7710]       |
   C. Unrealized gain (loss) on open futures contracts                         | 1,526,109 [7720] |
   D. Value of long option contracts                                          | 0 [7730]       |

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                              | 37,929,739 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 33,076,205 [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 | 18,076,205 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     - $55,174,375 [7010]
   - B. Securities (at market)  
     - $136,270,682 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - $2,305,153 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     - $265,460 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     - $286,128 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - $193,729,542 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**  
   - $193,729,542 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash  
     - $53,451,992 [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  
      - $52,216,065 [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)  
      - $136,270,682 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**  
    - $241,938,739 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - $48,209,197 [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**
    - Excess  
      - $23,209,197 [7198]