**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 [7305] |

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

| A. Cash | 5,027,698 [7315] |
| B. Securities (at market) | 0 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 1,349,896 [7325] |

3. Exchange traded options

| a. Market value of open option contracts purchased on a foreign board of trade | 53,150 [7335] |
| b. Market value of open contracts granted (sold) on a foreign board of trade | -225,621 [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.) | 6,205,123 [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 | 6,205,123 [7355] |

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 6,205,123 [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] |

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 | 361,748 [7580] |
| B. Securities | 0 [7590] |
| C. Unrealized gain (loss) on open futures contracts | 10,537 [7600] |
| D. Value of long option contracts | 0 [7610] |
| E. Value of short option contracts | 372,285 [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] |

5. Amounts held by members of foreign boards of trade

| A. Cash | 1,340,112 [7700] |
| B. Securities | 0 [7710] |
| C. Unrealized gain (loss) on open futures contracts | 1,339,359 [7720] |
| D. Value of long option contracts | 53,150 [7730] |
| E. Value of short option contracts | -225,621 [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 | 37,718,596 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 31,513,473 [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 | 16,513,473 [7785] |
SEgregation Requirements (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 56,876,171 [7010]
   B. Securities (at market) 133,329,325 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -525,084 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 251,725 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -519,602 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 189,412,535 [7040]

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

6. Amount required to be segregated (add lines 4 and 5) 189,412,535 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 55,861,158 [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 55,069,833 [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) 133,329,325 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 244,260,316 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 54,847,781 [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 29,847,781 [7198]