**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: 10,580,053 [7315]
   - B. Securities (at market): 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 12,284,721 [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.): 22,864,774 [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] 0 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 22,864,774 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 22,864,774 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 33,838,435 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 33,838,435 [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: 368,696 [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] 368,696 [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: 3,139,141 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 12,284,721 [7720]
   - D. Value of long option contracts: 0 [7730]
   - E. Value of short option contracts: 0 [7735] 15,423,862 [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: 49,630,993 [7770]


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: 11,766,219 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $73,489,455 [7010]
   - B. Securities (at market): $11,587,379 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-633,280 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $149,219 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-307,397 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $84,285,376 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $160,251 [7045]
   - Less: amount offset by customer securities: $-160,251 [7047] 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $84,285,376 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $97,023,785 [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: $12,504,736 [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): $11,587,379 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - $121,115,900 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $36,830,524 [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: $11,830,524 [7198]