**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]

- Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash: **10,476,052** [7315]
  - B. Securities (at market): **0** [7317]

- Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: **8,099,315** [7325]

- 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: **-107,341** [7337]

- Net equity (deficit) (add lines 1. 2. and 3.): **18,468,026** [7345]

- Account liquidating to a deficit and account with a debit balances - gross amount: **0** [7351]

- Less: amount offset by customer owned securities: **0** [7354]

- Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): **18,468,026** [7355]

- Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: **18,468,026** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: **35,444,737** [7500]
   - B. Other banks qualified under Regulation 30.7: **0** [7520] **35,444,737** [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: **369,008** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **1,818** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615] **370,826** [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: **584,763** [7700]
   - B. Securities: **0** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **8,097,497** [7720]
   - D. Value of long option contracts: **0** [7730]
   - E. Value of short option contracts: **-107,341** [7735] **8,574,919** [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: **44,390,482** [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): **25,922,456** [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: **10,922,456** [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   A. Cash
   B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market
   B. Deduct market value of open option contracts granted (sold) on a contract market

4. **Net equity (deficit) (add lines 1, 2 and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   Less: amount offset by customer securities

6. **Amount required to be segregated (add lines 4 and 5)**

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   A. Cash
   B. Securities representing investments of customers' funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash
   B. Securities representing investments of customers' funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    A. Value of open long option contracts
    B. Value of open short option contracts

11. **Net equities with other FCMs**
    A. Net liquidating equity
    B. Securities representing investments of customers' funds (at market)
    C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation** (subtract line 6 from line 13)

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    **Excess**