**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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash
     - 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]
   - B. Securities (at market)
     - 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - 4,310,587 [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
     - -234,713 [7337]

4. Net equity (deficit) (add lines 1., 2., and 3.)
   - 8,353,477 [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] [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   - 8,353,477 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 8,353,477 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States
     - 32,842,872 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 0 [7520] [32,842,872] [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
     - 359,624 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - -1,689 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] [357,935] [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
     - 407,840 [7700]
   - B. Securities
     - 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 4,312,276 [7720]
   - D. Value of long option contracts
     - 0 [7730]
   - E. Value of short option contracts
     - -234,713 [7735] [4,485,403] [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
   - 37,686,210 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 29,332,733 [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
    - 14,332,733 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(44,016,351\) [7010]
   - **B. Securities (at market)**
     - \(139,887,645\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-2,418,515\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(375,213\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-556,395\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(181,304,299\) [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(181,304,299\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \(67,660,638\) [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**
      - \(32,258,503\) [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)**
      - \(139,887,645\) [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - \(239,806,786\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(58,502,487\) [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**
      - \(33,502,487\) [7198]