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 3,052,292 [7315]
   B. Securities (at market) 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 4,610,295 [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 -231,788 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,430,799 [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 7,430,799 [7355]
   Method (add lines 4 and 5)
   Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,430,799 [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 358,355 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -6,152 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 352,203 [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 395,466 [7700]
   B. Securities 0 [7710]
   C. Unrealized gain (loss) on open futures contracts 4,616,447 [7720]
   D. Value of long option contracts 0 [7730]
   E. Value of short option contracts -231,788 [7735] 4,780,125 [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 37,975,200 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 30,544,401 [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 15,544,401 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: 53,309,867 [7010]
   - **B. Securities (at market)**: 124,587,977 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,332,221 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 444,350 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,032,436 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 180,641,979 [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)**: 180,641,979 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 76,995,212 [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**: 29,875,698 [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)**: 124,587,977 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 231,458,887 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 50,816,908 [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**: 25,816,908 [7198]