**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 2,995,605 [7315]
   B. Securities (at market) 0 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 4,739,445 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 91,800 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -134,145 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,692,705 [7345]

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

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 7,692,705 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,692,705 [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 [7550] 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][Q] [7570]

3. Equities with registered futures commission merchants
   A. Cash 337,087 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 13,247 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615][Q] 350,334 [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][Q] [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 415,875 [7700]
   B. Securities 0 [7710]
   C. Unrealized gain (loss) on open futures contracts 4,726,198 [7720]
   D. Value of long option contracts 91,800 [7730]
   E. Value of short option contracts -134,145 [7735][Q] 5,099,728 [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 38,292,934 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 30,600,229 [7780]

10. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target 15,000,000 [7785]
**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: 46,368,953 [7010]
   - B. Securities (at market): 20,650,250 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -144,284 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 167,813 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -411,077 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 66,631,655 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -238,654 [7045] [7047]
   - 0 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 66,631,655 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 92,720,212 [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: 5,233,138 [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): 20,650,250 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 118,903,600 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 51,971,945 [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: 26,971,945 [7198]