### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>0</td>
<td>[7305]</td>
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</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**

   - **A. Cash**
     - **3,478,172** [7315]
   - **B. Securities (at market)**
     - **0** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   - **1,559,799** [7325]

3. **Exchange traded options**

   - **Market value of open option contracts purchased on a foreign board of trade**
     - **0** [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**
     - **-134,423** [7337]

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

   - **4,903,548** [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**

   - **4,903,548** [7355]

   Method (add lines 4 and 5)

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   - **4,903,548** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**

   - **Banks located in the United States**
     - **34,839,311** [7500]
   - **Other banks qualified under Regulation 30.7**
     - **0** [7520]

2. **Securities**

   - **In safekeeping with banks located in the United States**
     - **0** [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**
     - **0** [7560]

3. **Equities with registered futures commission merchants**

   - **Cash**
     - **370,173** [7580]
   - **Securities**
     - **0** [7590]
   - **Unrealized gain (loss) on open futures contracts**
     - **3,798** [7600]
   - **Value of long option contracts**
     - **0** [7610]
   - **Value of short option contracts**
     - **0** [7615]

4. **Amounts held by clearing organizations of foreign boards of trade**

   - **Cash**
     - **0** [7640]
   - **Securities**
     - **0** [7650]
   - **Amount due to (from) clearing organization - daily variation**
     - **0** [7660]
   - **Value of long option contracts**
     - **0** [7670]
   - **Value of short option contracts**
     - **0** [7675]

5. **Amounts held by members of foreign boards of trade**

   - **Cash**
     - **1,344,118** [7700]
   - **Securities**
     - **0** [7710]
   - **Unrealized gain (loss) on open futures contracts**
     - **1,556,001** [7720]
   - **Value of long option contracts**
     - **0** [7730]
   - **Value of short option contracts**
     - **-134,423** [7735]

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**

   - **37,978,978** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   - **33,075,430** [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**

    - **18,075,430** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $54,860,732
   - **B. Securities (at market)**
     - $136,272,040
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $221,073
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $476,083
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $478,146
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $191,351,782
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $311,345
   - Less: amount offset by customer securities
   - $311,345
   - **0**
6. **Amount required to be segregated (add lines 4 and 5)**
   - $191,351,782

**FUNDS IN SEREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $53,511,992
   - **B. Securities representing investments of customers' funds (at market)**
     - $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - $0
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $0
   - **B. Securities representing investments of customers' funds (at market)**
     - $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - $0
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $0
10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $0
    - **B. Value of open short option contracts**
      - $0
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $50,046,345
    - **B. Securities representing investments of customers' funds (at market)**
      - $0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
      - $136,272,040
12. **Segregated funds on hand**
    - $0
13. **Total amount in segregation (add lines 7 through 12)**
    - $239,830,377
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $48,478,595
15. **Management Target Amount for Excess funds in segregation**
    - $25,000,000
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - $23,478,595