### 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: \(4,068,987\) [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 3,947,636 [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: -176,108 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,840,515 [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 Method (add lines 4 and 5)**: 7,840,515 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,840,515 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 33,077,923 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 33,077,923 [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: 351,163 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 0 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 351,163 [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: 611,507 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 3,947,636 [7720]
   - D. Value of long option contracts: 0 [7730]

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**: 37,812,121 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 29,971,606 [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**: 14,971,606 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
     \[ 119,360,007 \text{ [7010]} \]
   - **B. Securities (at market)**  
     \[ 15,567,197 \text{ [7020]} \]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   \[ -6,499,850 \text{ [7030]} \]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     \[ 203,044 \text{ [7032]} \]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     \[ -380,570 \text{ [7033]} \]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   \[ 128,249,828 \text{ [7040]} \]

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

6. **Amount required to be segregated (add lines 4 and 5)**  
   \[ 128,249,828 \text{ [7060]} \]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  
     \[ 152,762,602 \text{ [7070]} \]
   - **B. Securities representing investments of customers' funds (at market)**  
     \[ 0 \text{ [7080]} \]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     \[ 0 \text{ [7090]} \]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     \[ 0 \text{ [7100]} \]
   - **B. Securities representing investments of customers' funds (at market)**  
     \[ 0 \text{ [7110]} \]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     \[ 0 \text{ [7120]} \]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   \[ 0 \text{ [7130]} \]

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
      \[ 0 \text{ [7132]} \]
    - **B. Value of open short option contracts**  
      \[ 0 \text{ [7133]} \]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
      \[ 11,255,082 \text{ [7140]} \]
    - **B. Securities representing investments of customers' funds (at market)**  
      \[ 0 \text{ [7160]} \]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
      \[ 15,567,197 \text{ [7170]} \]

12. **Segregated funds on hand**  
    \[ 0 \text{ [7150]} \]

13. **Total amount in segregation (add lines 7 through 12)**  
    \[ 179,584,881 \text{ [7180]} \]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    \[ 51,335,053 \text{ [7190]} \]

15. **Management Target Amount for Excess funds in segregation**  
    \[ 25,000,000 \text{ [7194]} \]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    **Excess**  
    \[ 26,335,053 \text{ [7198]} \]