### 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: 11,093,656 [7315]
   - B. Securities (at market): 0 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 12,998,019 [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: 24,040,522 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 24,040,522 [7355]

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 (add lines 4 and 5)**: 24,040,522 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 24,040,522 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 25,114,757 [7500]
   - B. Other banks qualified under Regulation 30.7: 0 [7520] 25,114,757 [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: 368,514 [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] 368,514 [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: 12,204,595 [7700]
   - B. Securities: 0 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 12,998,019 [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**: 50,634,732 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 26,594,210 [7380]

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**: 11,594,210 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $70,230,502
   - B. Securities (at market): $9,241,105

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $18,177,350

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $267,719
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$441,298

4. Net equity (deficit) (add lines 1, 2 and 3): $97,475,378

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $258,387
   - Less: amount offset by customer securities: -$258,387
   - Net: $0

6. Amount required to be segregated (add lines 4 and 5): $97,475,378

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: $103,180,180
   - 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: $23,778,477
    - 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): $9,241,105

12. Segregated funds on hand: $0

13. Total amount in segregation (add lines 7 through 12): $136,199,762

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $38,724,384

15. Management Target Amount for Excess funds in segregation: $25,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: $13,724,384