### 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: \(3,722,105\) [7315]
   - B. Securities (at market): \(0\) [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: \(1,175,060\) [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: \(-114,189\) [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): \(4,782,976\) [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 (Method (add lines 4 and 5)): \(4,782,976\) [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: \(4,782,976\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: \(34,839,311\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(0\) [7520]

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]

3. Equities with registered futures commission merchants
   - A. Cash: \(370,204\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(4,465\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7675]

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]

5. Amounts held by members of foreign boards of trade
   - A. Cash: \(1,634,400\) [7700]
   - B. Securities: \(0\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(1,170,595\) [7720]
   - D. Value of long option contracts: \(0\) [7730]
   - E. Value of short option contracts: \(-114,189\) [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: \(37,904,786\) [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): \(33,121,810\) [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: \(18,121,810\) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 55,011,474 [7010]
   - **B. Securities (at market)**: 136,273,718 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,526,423 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 250,101 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -288,821 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 193,772,895 [7040]

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

6. **Amount required to be segregated (add lines 4 and 5)**: 193,772,895 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 53,481,992 [7070]

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**: 52,185,608 [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)**: 136,273,718 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**: 241,941,318 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 48,168,423 [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**: 23,168,423 [7198]