### 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: \( 3,008,607 \) [7315]
   - B. Securities (at market): \( 0 \) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: \( 4,868,362 \) [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: \( 35,850 \) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \( -59,325 \) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: \( 7,853,494 \) [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] [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): \( 7,853,494 \) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: \( 7,853,494 \) [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: \( 0 \) [7520] [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] [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: \( 339,366 \) [7580]
   - C. Unrealized gain (loss) on open futures contracts: \( 7,592 \) [7600]
   - D. Value of long option contracts: \( 0 \) [7610]
   - E. Value of short option contracts: \( 346,958 \) [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: \( 0 \) [7640]
   - 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] [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: \( 415,243 \) [7700]
   - C. Unrealized gain (loss) on open futures contracts: \( 4,860,770 \) [7720]
   - D. Value of long option contracts: \( 35,850 \) [7730]
   - E. Value of short option contracts: \( -59,325 \) [7735] [5,252,538] [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**: \( 38,442,368 \) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: \( 30,588,874 \) [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**: \( 15,588,874 \) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $39,784,508
   - B. Securities (at market): $21,876,802

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-93,177

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $240,950
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-526,965

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $61,282,118

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities:
     - $-589,004

6. **Amount required to be segregated (add lines 4 and 5)**
   - $61,282,118

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $86,167,312
   - 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: $5,555,775
    - 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): $21,876,802

12. **Segregated funds on hand**
    - $0

13. **Total amount in segregation (add lines 7 through 12)**
    - $113,999,889

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $52,317,771

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $27,317,771