## Statement of Segregation Requirements and Funds in Segregation

**For Customers Trading on U.S. Commodity Exchanges**

### Segregation Requirements

1. **Net ledger balance**
   - A. Cash: $41,834,705
   - B. Securities (at market): 134,777,798

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**:

3. **Exchange traded options**
   - A. Add: Market value of open option contracts purchased on a contract market: 185,763
   - B. Deduct: Market value of open option contracts granted (sold) on a contract market: (588,471)

4. **Net equity (deficit) (total of Lines 1, 2 and 3)**: 170,673,459

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

6. **Amount required to be segregated (add Lines 4 and 5)**: $170,673,459

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 79,550,212
   - B. Securities representing investments of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margin on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
   - B. Securities representing investments of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - A. Value of open long option contracts
    - B. Value of open short option contracts

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 8,605,594
    - B. Securities representing investments of customers' funds (at market)
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 134,777,798

12. **Segregated funds on hand (describe: )**

13. **Total amount in segregation (add Lines 7 through 12)**: 222,933,604

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**: $52,260,145

15. **Management target amount for excess funds in segregation**: 25,000,000

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**: 27,260,145
### Statement of Segregation Requirements and Funds in Segregation for Customers' Dealer Options Accounts

1. Amount required to be segregated in accordance with 17 CFR 32.6

   - **Cash**: $0

2. Funds/property in segregated accounts
   - **Cash**: $0
   - **Securities (at market value)**: $0

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)

   - **Total funds/property in segregated accounts**: $0

---

### Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7

#### 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

1. Net ledger balance - Foreign futures and foreign options trading - All customers
   - **Cash**: $2,994,137
   - **Securities**: $0

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

   - **Total**: $4,499,262

3. Exchange traded options
   - **Market value of open option contracts purchased on a foreign board of trade**: $0
   - **Market value of open option contracts granted (sold) on a foreign board of trade**: $(54,025)

4. Net equity (deficit) (add Lines 1, 2, and 3)

   - **Total**: $7,439,374

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount

   - **Total**: $0

6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)

   - **Total**: $7,439,374

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

   - **Total**: $7,439,374
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDs DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
   B. Other banks qualified under 17 CFR. 30.7
      Name(s): See Attached
   $ 32,842,872  7500
   $ 0  7520
   $ 32,842,872  7530

2. Securities
   A. In safekeeping with banks located in the United States
   B. In safekeeping with other banks designated by 17 CFR. 30.7
      Name(s):  
   $ 0  7540
   $ 0  7560
   $ 0  7570

3. Equities with registered futures commission merchants
   A. Cash
   B. Securities
   C. Unrealized gain (loss) on open futures contracts
   D. Value of long option contracts
   E. Value of short option contracts
   $ 349,819  7580
   $ 4,771  7600
   $ 0  7610
   $ 0  7615
   $ 354,590  7620

4. Amounts held by clearing organizations of foreign boards of trade
   Name(s):  
   A. Cash
   B. Securities
   C. Amount due to (from) clearing organization - daily variation
   D. Value of long option contracts
   E. Value of short option contracts
   $ 0  7630
   $ 0  7640
   $ 0  7650
   $ 0  7670
   $ 0  7675

5. Amounts held by members of foreign boards of trade
   Name(s): See Attached
   A. Cash
   B. Securities
   C. Unrealized gain (loss) on open futures contracts
   D. Value of long option contracts
   E. Value of short option contracts
   $ 559,914  7690
   $ 4,494,491  7710
   $ 0  7720
   $ 0  7730
   $ 5,000,380  7740

6. Amounts with other depositories designated by a foreign board of trade
   Name(s):  
   $ (54,025)  7750

7. Segregated funds on hand (describe):  

8. Total funds in separate 17 CFR 30.7 accounts
   $ 38,197,842  7770

9. Excess (deficiency) set aside funds for secured amount
   (Line Item 7770 minus Line Item 7360)
   $ 30,758,468  7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts
    $ 15,000,000  7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts
    over (under) management target excess
    $ 15,758,468  7785