## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

**FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

### SEGREGATION REQUIREMENTS

1. Net ledger balance
   - A. Cash
     - $44,795,046
   - B. Securities (at market)
     - 138,017,601

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - (4,226,778)

3. Exchange traded options
   - A. Add: Market value of open option contracts purchased on a contract market
     - 387,725
   - B. Deduct Market value of open option contracts granted (sold) on a contract market
     - (500,418)

4. Net equity (deficit) (total of Lines 1, 2 and 3)
   - 178,473,176

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 4,000
   - Less: amount offset by customer owned securities
     - (4,000)

6. Amount required to be segregated (add Lines 4 and 5)
   - $178,473,176

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 67,860,638
   - 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. Margin 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
     - 29,922,693
   - 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)
     - 138,017,601

12. Segregated funds on hand (describe: )
   - 0

13. Total amount in segregation (add Lines 7 through 12)
   - 235,800,932

14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)
   - $57,327,756

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

16. Excess (deficiency) funds in segregation over (under) management target amount excess
   - 32,327,756
### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEREGATION

#### FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with 17 CFR 32.6  
   $0 7200

2. Funds/property in segregated accounts
   A. Cash  
      $0 7210
   B. Securities (at market value)  
      0 7220
   C. Total funds/property in segregated accounts  
      0 7230

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)  
   $0 7240

### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS

#### PURSUANT TO COMMISSION REGULATION 30.7

1. Net ledger balance - Foreign futures and foreign options trading - All customers
   A. Cash  
      $4,375,176 7315
   B. Securities (at market)  
      $0 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   $4,236,944 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 option contracts granted (sold) on a foreign board of trade  
      $(252,971) 7337

4. Net equity (deficit) (add Lines 1, 2, and 3)  
   $8,359,149 7345

5. Accounts liquidating to a deficit and accounts with 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)  
   $8,359,149 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.  
   $8,359,149 7360
### 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
     - Name(s): See Attached
     - $32,842,872
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): See Attached
     - $32,842,872

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

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $358,557
   - B. Securities
     - $0
   - C. Unrealized gain (loss) on open futures contracts
     - (4,643)
   - D. Value of long option contracts
     - $353,914
   - E. Value of short option contracts
     - $0

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

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
     - Name(s): See Attached
     - $396,279
   - B. Securities
     - $0
   - C. Unrealized gain (loss) on open futures contracts
     - 4,241,587
   - D. Value of long option contracts
     - $0
   - E. Value of short option contracts
     - $0

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): __
   - (252,971)

7. **Segregated funds on hand (describe):** __

8. **Total funds in separate 17 CFR 30.7 accounts**
   - $37,581,681

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - 29,222,532

10. **Management target amount for excess funds in separate 17 CFR 30. 7 accounts**
    - 15,000,000

11. **Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess**
    - 14,222,532