

**SEGREGATION REQUIREMENTS**

1. **Net ledger balance**
   - A. Cash: $116,017,379
   - B. Securities (at market): 15,562,416

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (4,850,343)

3. **Exchange traded options**
   - A. Add: Market value of open option contracts purchased on a contract market: 177,681
   - B. Deduct: Market value of open option contracts granted (sold) on a contract market: 317,723

4. **Net equity (deficit) (total of Lines 1, 2 and 3)**
   - 126,589,410

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

6. **Amount required to be segregated (add Lines 4 and 5)**
   - $126,589,410

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 149,637,303
   - 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: 9,415,841
    - 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): 15,562,416

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

13. **Total amount in segregation (add Lines 7 through 12)**
    - 174,615,560

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**
    - $48,026,150

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

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**
    - 23,026,150
**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
   - $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)

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**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 (7305)

1. Net ledger balance - Foreign futures and foreign options trading - All customers
   - A. Cash: $4,079,067 (7315)
   - B. Securities (at market): $0 (7317)
   - $4,836,109 (7325)

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - $15,173 (7335)
   - $(95,013) (7337)
   - $8,835,336 (7345)

3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade
     - $15,173 (7335)
   - B. Market value of open option contracts granted (sold) on a foreign board of trade
     - $(95,013) (7337)
   - $8,835,336 (7345)

4. Net equity (deficit) (add Lines 1, 2, and 3)
   - $0 (7351)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $0 (7351)
   - Less: Amount offset by customer owned securities
     - $0 (7352)

6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)
   - $8,835,336 (7355)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.
   - $8,835,336 (7360)
### Funds Deposited in Separate 17 CFR 30.7 Accounts

1. **Cash in banks**
   - **A. Banks located in the United States**
     - Name(s): See Attached
   - **B. Other banks qualified under 17 CFR. 30.7**
     - Name(s):  
     - Total: $33,095,871

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

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**

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**

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**

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

7. **Segregated funds on hand**

8. **Total funds in separate 17 CFR 30.7 accounts**
   - Total: $38,770,363

9. **Excess (deficiency) set aside funds for secured amount**
   - Total: $29,935,027

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**
    - Total: 15,000,000

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess**
    - Total: 14,935,027