**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION**

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

**SEGREGATION REQUIREMENTS**

1. **Net ledger balance**
   - A. Cash: $41,517,249
   - B. Securities (at market): 21,853,966

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,668,660

3. **Exchange traded options**
   - A. Add: Market value of open option contracts purchased on a contract market
     - 17,450
   - B. Deduct: Market value of open option contracts granted (sold) on a contract market
     - (321,239)

4. **Net equity (deficit) (total of Lines 1, 2 and 3)**
   - 66,736,086

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 0

6. **Amount required to be segregated (add Lines 4 and 5)**
   - $66,736,086

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 85,820,212
   - 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: 10,312,561
    - 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): 21,853,966

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

13. **Total amount in segregation (add Lines 7 through 12)**
    - 117,986,739

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**
    - $51,250,653

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

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**
    - 26,250,653
### 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

---

### 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**
     - $2,899,950 7315
   - **B. Securities (at market)**
     - $0 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - $4,980,634 7325

3. Exchange traded options
   - **A. Market value of open option contracts purchased on a foreign board of trade**
     - $15 7335
   - **B. Market value of open option contracts granted (sold) on a foreign board of trade**
     - $(1,020) 7337

4. Net equity (deficit) (add Lines 1, 2, and 3)
   - $7,879,579 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

6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)
   - $7,879,579 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.
   - $7,879,579 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**
     - \( \text{Name(s): See Attached} \)
   - **B. Other banks qualified under 17 CFR. 30.7**
     - \( \text{Name(s): See Attached} \)
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$32,842,872</td>
</tr>
<tr>
<td>B. Other banks qualified under 17 CFR. 30.7</td>
<td>$32,842,872</td>
</tr>
</tbody>
</table>

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - \( \text{Name(s): See Attached} \)
   - **B. In safekeeping with other banks designated by 17 CFR. 30.7**
     - \( \text{Name(s): See Attached} \)
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Securities</td>
<td>$0</td>
</tr>
</tbody>
</table>

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**

<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>$346,516</td>
</tr>
<tr>
<td>B. Securities</td>
<td>$0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>$0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>$0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>$0</td>
</tr>
</tbody>
</table>

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Name(s): See Attached**
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$0</td>
</tr>
<tr>
<td>Securities</td>
<td>$0</td>
</tr>
<tr>
<td>Amount due to (from) clearing organization - daily variation</td>
<td>$0</td>
</tr>
<tr>
<td>Value of long option contracts</td>
<td>$0</td>
</tr>
<tr>
<td>Value of short option contracts</td>
<td>$0</td>
</tr>
</tbody>
</table>

5. **Amounts held by members of foreign boards of trade**
   - **Name(s): See Attached**
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$415,170</td>
</tr>
<tr>
<td>Securities</td>
<td>$0</td>
</tr>
<tr>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>$4,980,634</td>
</tr>
<tr>
<td>Value of long option contracts</td>
<td>$15</td>
</tr>
<tr>
<td>Value of short option contracts</td>
<td>$(1,020)</td>
</tr>
</tbody>
</table>

6. **Amounts with other depositories designated by a foreign board of trade**
   - **Name(s): See Attached**
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$0</td>
</tr>
<tr>
<td>Securities</td>
<td>$0</td>
</tr>
</tbody>
</table>

7. **Segregated funds on hand (describe): See Attached**
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>$0</td>
</tr>
</tbody>
</table>

8. **Total funds in separate 17 CFR 30.7 accounts**
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total</td>
<td>$38,584,187</td>
</tr>
</tbody>
</table>

9. **Excess (deficiency) set aside funds for secured amount**
   - \( \text{Line Item 7770 minus Line Item 7360} \)
   
<table>
<thead>
<tr>
<th>Subaccount</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Excess (deficiency) set aside funds for secured amount</td>
<td>$30,704,608</td>
</tr>
</tbody>
</table>

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**
    
    | Subaccount | Amount |
    |------------|--------|
    | 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**
    
    | Subaccount | Amount |
    |------------|--------|
    | Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess | \$15,704,608 |