### SEREGATION REQUIREMENTS

1. **Net ledger balance**
   - A. Cash $9,657,278
   - B. Securities (at market) $41,935,200

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 6,343,779

3. **Exchange traded options**
   - A. Add: Market value of open option contracts purchased on a contract market 114,063
   - B. Deduct Market value of open option contracts granted (sold) on a contract market (288,961)
   - Net equity (deficit) (total of Lines 1, 2 and 3) 147,761,359

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 23,988
   - Less: amount offset by customer owned securities 0

5. **Amount required to be segregated (add Lines 4 and 5)**
   - $147,761,359

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash 154,295,113
   - 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 6,062,955
    - 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) 41,935,200

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

13. **Total amount in segregation (add Lines 7 through 12)**
    - 202,293,268

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**
    - $ 54,531,909

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

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**
    - 29,531,909
## STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

### FOR CUSTOMERS’ DEALER OPTIONS ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with 17 CFR 32.6</td>
<td>$0</td>
</tr>
<tr>
<td>2. Funds/property in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$0</td>
</tr>
<tr>
<td>B. Securities (at market value)</td>
<td>0</td>
</tr>
<tr>
<td>C. Total funds/property in segregated accounts</td>
<td>0</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$0</td>
</tr>
</tbody>
</table>

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

### PURSUANT TO COMMISSION REGULATION 30.7

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS</td>
<td></td>
</tr>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation</td>
<td>$0</td>
</tr>
<tr>
<td>of a foreign government or a rule of a self-regulatory organization</td>
<td></td>
</tr>
<tr>
<td>authorized thereunder</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign futures and foreign options trading - All customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,138,742</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$0</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$3,896,940</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$80,760</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$(357,984)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add Lines 1, 2, and 3)</td>
<td>$6,758,458</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>$0</td>
</tr>
<tr>
<td>Less: Amount offset by customer owned securities</td>
<td>$0</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)</td>
<td>$6,758,458</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.</td>
<td>$6,758,458</td>
</tr>
</tbody>
</table>
## 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
     - **$ 32,055,987**
   - B. Other banks qualified under 17 CFR. 30.7
     - **$ 32,055,987**

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
     - **$ 0**

3. **Equities with registered futures commission merchants**
   - A. Cash
     - **$ 352,928**
   - B. Securities
     - **(8,492)**
   - C. Unrealized gain (loss) on open futures contracts
     - **0**
   - D. Value of long option contracts
     - **344,436**
   - E. Value of short option contracts
     - **0**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash
     - **$ 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
     - **$ 742,337**
   - B. Securities
     - **3,905,432**
   - C. Unrealized gain (loss) on open futures contracts
     - **80,760**
   - D. Value of long option contracts
     - **80,760**
   - E. Value of short option contracts
     - **0**

6. **Amounts with other depositories designated by a foreign board of trade**
   - **$ 36,770,968**

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

8. **Total funds in separate 17 CFR 30.7 accounts**
   - **$ 36,770,968**

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - **30,012,510**

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**
    - **15,012,510**