# STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

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

### SEGREGATION REQUIREMENTS

1. **Net ledger balance**
   - **Cash**: $39,782,004
   - **Securities (at market)**: $87,866,990

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $8,669,981

3. **Exchange traded options**
   - **Add**: Market value of open option contracts purchased on a contract market: $403,548
   - **Deduct**: Market value of open option contracts granted (sold) on a contract market: $(600,605)

4. **Net equity (deficit) (total of Lines 1, 2 and 3)**: $136,121,918

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)**: $136,121,918

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $66,166,209
   - **Securities representing investments of customers' funds (at market)**: $0
   - **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**
   - **Cash**: $0
   - **Securities representing investments of customers' funds (at market)**: $0
   - **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**
    - **Value of open long option contracts**: $0
    - **Value of open short option contracts**: $0

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $62,899,544
    - **Securities representing investments of customers' funds (at market)**: $0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: $87,866,990

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

13. **Total amount in segregation (add Lines 7 through 12)**: $216,932,743

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**: $80,810,825

15. **Management target amount for excess funds in segregation**: $35,000,000

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**: $45,810,825
<table>
<thead>
<tr>
<th>Statement of Segregation Requirements and Funds in Segregation</th>
<th></th>
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</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with 17 CFR 32.6</td>
<td>$0 (7200)</td>
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<tr>
<td>2. Funds/property in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$0 (7210)</td>
</tr>
<tr>
<td>B. Securities (at market value)</td>
<td>0 (7220)</td>
</tr>
<tr>
<td>C. Total funds/property in segregated accounts</td>
<td>0 (7230)</td>
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<tr>
<td>3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)</td>
<td>$0 (7240)</td>
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<table>
<thead>
<tr>
<th>Statement of Secured Amounts and Funds Held in Separate Accounts</th>
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<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 of a foreign government or a rule of a self-regulatory organization authorized thereunder</td>
<td>$0 (7305)</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign futures and foreign options trading - All customers</td>
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<tr>
<td>A. Cash</td>
<td>$5,136,447 (7315)</td>
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<tr>
<td>B. Securities (at market)</td>
<td>$0 (7317)</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$1,026,810 (7325)</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
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<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$12,571 (7335)</td>
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<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$(163,727) (7337)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add Lines 1, 2, and 3)</td>
<td>$6,012,101 (7345)</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$0 (7351)</td>
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<tr>
<td>Less: Amount offset by customer owned securities</td>
<td>$0 (7352)</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>$6,012,101 (7355)</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.</td>
<td>$6,012,101 (7360)</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]
     - **B.** Other banks qualified under 17 CFR. 30.7
     - **Cash in banks**:
       - **A.** Cash in banks located in the United States
         - **B.** Cash in other banks qualified under 17 CFR. 30.7

2. **Securities**
   - **A.** In safekeeping with banks located in the United States
   - **B.** In safekeeping with other banks designated by 17 CFR. 30.7

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**
   - **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**
   - **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**
   - **A.** Cash
   - **B.** Securities
   - **C.** Unrealized gain (loss) on open futures contracts
   - **D.** Value of long option contracts
   - **E.** Value of short option contracts

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

8. **Total funds in separate 17 CFR 30.7 accounts**

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

10. **Management target amount for excess funds in separate 17 CFR 30.7 accounts**

11. **Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess**