## SEGREGATION REQUIREMENTS

1. Net ledger balance
   - A. Cash \( \$82,406,869 \)
   - B. Securities (at market) \( \$27,960,821 \)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \( \$6,131,034 \)

3. Exchange traded options
   - A. Add: Market value of open option contracts purchased on a contract market \( \$252,938 \)
   - B. Deduct Market value of open option contracts granted (sold) on a contract market \( -(310,181) \)

4. Net equity (deficit) (total of Lines 1, 2 and 3) \( \$116,441,481 \)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \( \$512,850 \)
   - Less: amount offset by customer owned securities \( -(512,100) \)

6. Amount required to be segregated (add Lines 4 and 5) \( \$116,442,231 \)

## FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash \( 134,805,098 \)
   - 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 \( 6,392,114 \)
    - 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) \( 27,960,821 \)

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

13. Total amount in segregation (add Lines 7 through 12) \( 169,158,033 \)

14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13) \( \$52,715,802 \)

15. Management target amount for excess funds in segregation \( 25,000,000 \)

16. Excess (deficiency) funds in segregation over (under) management target amount excess \( 27,715,802 \)
### 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

1. Net ledger balance - Foreign futures and foreign options trading - All customers
   
   A. Cash
      
      $3,920,694
      
      7315
   
   B. Securities (at market)
      
      $0
      
      7317
   
   2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
      
      $4,364,846
      
      7325
   
   3. Exchange traded options
      
      A. Market value of open option contracts purchased on a foreign board of trade
         
         $57,855
         
         7335
      
      B. Market value of open option contracts granted (sold) on a foreign board of trade
         
         $(80,360)
         
         7337
   
   4. Net equity (deficit) (add Lines 1, 2, and 3)
      
      $8,263,035
      
      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)
      
      $8,263,035
      
      7355
   
   7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.
      
      $8,263,035
      
      7360
### FUNDS DEPOSITED IN SEPARATE 17 CFR 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $33,187,133
   - B. Other banks qualified under 17 CFR 30.7
     - Name(s): See Attached

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): 

3. **Equities with registered futures commission merchants**
   - A. Cash: $334,640
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts: $(7,635)
   - 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: $460,992
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts: $4,372,481
   - D. Value of long option contracts: 57,855
   - E. Value of short option contracts: $(80,360)

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

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

8. **Total funds in separate 17 CFR 30.7 accounts**: $38,325,106

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - 30,062,071

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**: 15,062,071