## SEGREGATION REQUIREMENTS

1. **Net ledger balance**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

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

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

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

6. **Amount required to be segregated (add Lines 4 and 5)**

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margin on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
   - **A. Value of open long option contracts**
   - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
   - **A. Net liquidating equity**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

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

13. **Total amount in segregation (add Lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**

15. **Management target amount for excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**
### 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 $ 0 7210
   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 $ 3,167,445 7315
   A. Cash $ 0 7315
   B. Securities (at market) $ 0 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade $ 5,439,871 7325
3. Exchange traded options $ 291,720 7335
   A. Market value of open option contracts purchased on a foreign board of trade $ 0 7335
   B. Market value of open option contracts granted (sold) on a foreign board of trade $(356,295) 7337
4. Net equity (deficit) (add Lines 1, 2, and 3) $ 8,542,741 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) $ 8,542,741 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6. $ 8,542,741 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
     - Name(s): See Attached
     - $32,842,872
   - B. Other banks qualified under 17 CFR. 30.7
     - Name(s): See Attached
     - $32,842,872

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

3. **Equities with registered futures commission merchants**
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
     - $9,218
   - D. Value of long option contracts
     - $344,737
   - E. Value of short option contracts
     - $0

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
     - $5,430,653
   - D. Value of long option contracts
     - $291,720
   - E. Value of short option contracts
     - $0

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
     - $5,784,768
   - D. Value of long option contracts
     - $0
   - E. Value of short option contracts
     - $0

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
     - $38,972,377
   - D. Value of long option contracts
     - $0
   - E. Value of short option contracts
     - $0

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

8. **Total funds in separate 17 CFR 30.7 accounts**
   - $38,972,377

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - $30,429,636

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**
    - $15,429,636