## SEGREGATION REQUIREMENTS

1. **Net ledger balance**
   - A. Cash: $104,669,605
   - B. Securities (at market): 42,400,455

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,837,422

3. **Exchange traded options**
   - A. Add: Market value of open option contracts purchased on a contract market: 157,513
   - B. Deduct: Market value of open option contracts granted (sold) on a contract market: (284,933)

4. **Net equity (deficit) (total of Lines 1, 2 and 3)**: 148,780,062

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 750
   - Less: amount offset by customer owned securities: 750

6. **Amount required to be segregated (add Lines 4 and 5)**: $148,780,812

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 153,539,637
   - 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: 2,641,222
    - 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): 42,400,455

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

13. **Total amount in segregation (add Lines 7 through 12)**: 198,581,314

14. **Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)**: $49,800,502

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

16. **Excess (deficiency) funds in segregation over (under) management target amount excess**: 24,800,502
### 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

2. Funds/property in segregated accounts
   - A. Cash: $0
   - B. Securities (at market value): $0
   - C. Total funds/property in segregated accounts: $0

3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1): $0

### 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: $3,531,586
   - B. Securities (at market): $0

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $5,184,862

3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade: $0
   - B. Market value of open option contracts granted (sold) on a foreign board of trade: $(260,000)

4. Net equity (deficit) (add Lines 1, 2, and 3): $8,456,448

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $0
   - Less: Amount offset by customer owned securities: $0

6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5): $8,456,448

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6: $8,456,448
## 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
     - $31,987,133
   - **B.** Other banks qualified under 17 CFR. 30.7
     - Name(s):  
     - $0

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
     - $335,624
   - **B.** Securities
     - $0
   - **C.** Unrealized gain (loss) on open futures contracts
     - $0
   - **D.** Value of long option contracts
     - $0
   - **E.** Value of short option contracts
     - 335,624

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
     - 0
   - **B.** Securities
     - 0
   - **C.** Unrealized gain (loss) on open futures contracts
     - 0
   - **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**
   - **A.** Cash
     - 0
   - **B.** Securities
     - 0
   - **C.** Unrealized gain (loss) on open futures contracts
     - 0
   - **D.** Value of long option contracts
     - 0
   - **E.** Value of short option contracts
     - 0

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

8. **Total funds in separate 17 CFR 30.7 accounts**
   - $38,034,021

9. **Excess (deficiency) set aside funds for secured amount**
   - (Line Item 7770 minus Line Item 7360)
   - $29,577,573

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**
    - $14,577,573