# Supplement to Financial and Operational Combined Uniform Single Report Part II

## Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges

### Segregation Requirements (Section 4d(2) of the CEA Act)

1. **Net ledger balance**
   - Cash: $75,220,237
   - Securities (at market): $14,736,212

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (1,306,427)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 244,425
   - B. Deduct market value of open option contracts granted (sold) on a contract market: (154,440)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 88,740,007

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - Gross amount: 157,359
   - Less: amount offset by customer securities: (157,359)

6. **Amount required to be segregated (add lines 4 and 5)**
   - $88,740,007

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - Cash: 86,889,743

8. **Margins 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**
    - 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: 18,193,943
    - 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): 14,736,212

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

13. **Total amount in segregation (add lines 7 through 12)**
    - 119,819,898

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $31,079,891

15. **Management Target Amount for Excess funds in segregation**
    - 22,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - 9,079,891
### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$6,125,169</td>
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<tr>
<td>B. Securities (at market)</td>
<td>$2,214,683</td>
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<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
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<tr>
<td></td>
<td>$(2,982,130)</td>
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<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>
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</tr>
<tr>
<td></td>
<td>$0</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>$(2,213)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$5,355,509</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td>$188</td>
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<tr>
<td>debit balances - gross amount</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$(188)</td>
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<tr>
<td>6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
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<tr>
<td></td>
<td>$5,355,509</td>
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<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
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<tr>
<td></td>
<td>$5,355,509</td>
</tr>
</tbody>
</table>
### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - Name(s): See Attached
     - $21,853,166
   - B. Other banks qualified under Regulation 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 qualified under Regulation 30.7
     - Name(s): See Attached

3. **Equities with registered futures commission merchants**
   - A. Cash
     - $4,952,631
   - 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

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): See Attached
     - 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**
   - Name(s): See Attached
     - A. Cash
     - $3,854,680
     - B. Securities
     - $2,214,683
     - C. Unrealized gain (loss) on open futures contracts
     - (2,982,130)
     - D. Value of long option contracts
     - $0
     - E. Value of short option contracts
     - (2,213)

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

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

8. **Total funds in separate section 30.7 accounts**
   - $29,890,817

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $24,535,308

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $15,000,000

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount**
    - $9,535,308