## SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

1. **Net ledger balance**
   - A. Cash $238,224,007 5000
   - B. Securities (at market) 0 5010
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 559,551 5020
3. **Exchange traded options**
   - A. Market value of open option contracts purchased on a contract market 0 5030
   - B. Market value of open option contracts granted (sold) on a contract market 0 5040
4. **Net equity (deficit) (add lines 1, 2, and 3) $238,783,558 5050
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** $302,580 5060
   - Less: amount offset by customer owned securities 0 5070
   - 302,580 5080
6. **Amount required to be segregated (add lines 4 and 5) $239,086,138 5090

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash $33,415,981 5100
   - B. Securities representing investments of customers’ funds (at market) 190,337,085 5110
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5120
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 0 5130
   - B. Securities representing investments of customers’ funds (at market) 0 5140
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5150
9. **Net settlement from (to) derivatives clearing organizations of contract markets** 0 5160
10. **Exchange traded options**
    - A. Value of open long option contracts 0 5170
    - B. Value of open short option contracts 0 5180
11. **Net equities with other FCMs**
    - A. Net liquidating equity 6,443,430 5190
    - B. Securities representing investments of customers’ funds (at market) 31,730,690 5200
    - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5210
12. **Segregated funds on hand (describe: )** 0 5215
13. **Total amount in segregation (add lines 7 through 12) $261,927,186 5220
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13) $22,841,048 5230
15. **Management Target Amount Excess funds in segregation $4,000,000 5240
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess $18,841,048 5250
### 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 Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 2,755,159</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$ 0</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(15,457)</td>
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<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$ 0</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$ 0</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 2,739,702</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$ 5,883</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$ 0</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>$ 2,745,585</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.</td>
<td>$ 2,745,585</td>
</tr>
</tbody>
</table>
## FUND DEPOSITED IN REGULATION 30.7 ACCOUNTS

1. Cash in Banks
   - Banks located in the United States: $3,125,918
   - Other banks qualified under Regulation 30.7
     - Name(s): See Attached
     - 5710

2. Securities
   - In safekeeping with banks located in the United States: $0
   - In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 
     - 5750

3. Equities with registered futures commission merchants
   - Cash: $574,912
   - Securities: $0
   - Unrealized gain (loss) on open futures contracts: (15,457)
   - Value of long option contracts: 0
   - Value of short option contracts: 0

4. Amounts held by clearing organizations of foreign boards of trade
   - Name(s): 
   - 5830
     - Cash: $0
     - Securities: 0
     - Amount due to (from) clearing organization - daily variation: 0
     - Value of long option contracts: 0
     - Value of short option contracts: 0

5. Amounts held by members of foreign boards of trade
   - Name(s): 
   - 5890
     - Cash: $0
     - Securities: 0
     - Unrealized gain (loss) on open futures contracts: 0
     - Value of long option contracts: 0
     - Value of short option contracts: 0

6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): 
   - 5950

7. Segregated funds on hand (describe): 

8. Total funds in separate section 30.7 accounts: $3,685,373

9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)
   - $939,788

10. Management Target Amount for Excess funds in separate 30.7 accounts: 400,000

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess
    - $539,788

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## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash $0 8500
   - B. Securities (at market) 0 8510

2. **Net unrealized profit (loss) in open cleared swaps** 0 8520

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased 0 8530
   - B. Market value of open cleared swaps granted (sold) 0 8540

4. **Net equity (deficit) (add lines 1, 2 and 3)** 0 8550

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - - gross amount $0 8560
   - Less: amount offset by customer securities 0 8570
   - 0 8580

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 0 8590

## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash $0 8600
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8610
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8620

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash 0 8630
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8640
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8650

9. **Net settlement from (to) derivatives clearing organizations** 0 8660

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts 0 8670
    - B. Value of open cleared swaps short option contracts 0 8680

11. **Net equities with other FCMs**
    - A. Net liquidating equity 0 8690
    - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8700
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8710

12. **Cleared swaps customer funds on hand (describe: )** 0 8715

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** 0 8720

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $0 8730

15. **Management target Amount for Excess funds in cleared swaps segregated accounts** $0 8760

16. **Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess** $0 8770