SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash $233,237,210 5000
   B. Securities (at market) 0 5010

2. Net unrealized profit (loss) in open futures contracts traded on a contract market (1,756,141) 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) $231,481,069 5050

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $325,788 5060
   Less: amount offset by customer owned securities 0 5070
   325,788 325,788 5080

6. Amount required to be segregated (add lines 4 and 5) $231,806,857 5090

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash $31,830,689 5100
   B. Securities representing investments of customers' funds (at market) 189,057,150 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 8,116,770 5190
    B. Securities representing investments of customers' funds (at market) 28,342,300 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) $257,346,909 5220

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $25,540,052 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 $21,540,052 5250
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>$ 0</td>
<td>5605</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 1,635,785</td>
<td>5615</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$ 0</td>
<td>5617</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(507)</td>
<td>5625</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$ 0</td>
<td>5635</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$ 0</td>
<td>5637</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 1,635,278</td>
<td>5645</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$ 30,081</td>
<td>5651</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$ 0</td>
<td>5652</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>$ 1,665,359</td>
<td>5655</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.</td>
<td>$ 1,665,359</td>
<td>5660</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
      $2,102,885
   B. Other banks qualified under Regulation 30.7
      Name(s): 5710
      0
      $2,102,885

2. Securities
   A. In safekeeping with banks located in the United States
      Name(s): 5740
      $0
   B. In safekeeping with other banks qualified under Regulation 30.7
      Name(s): 5760
      0

3. Equities with registered futures commission merchants
   A. Cash
      $817,130
   B. Securities
      0
   C. Unrealized gain (loss) on open futures contracts
      (507)
   D. Value of long option contracts
      0
   E. Value of short option contracts
      0
      816,623

4. Amounts held by clearing organizations of foreign boards of trade
   Name(s): 5830
   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): 5880
   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
   Name(s): 5950
   0

7. Segregated funds on hand (describe): 0

8. Total funds in separate section 30.7 accounts
   $2,919,508

9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)
   $1,254,149

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
    854,149
# Supplementary Report

## Statement of Cleared Swaps Segregation Requirements and Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA

### Cleared Swaps Customer Requirements

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

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

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

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

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

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

### Funds in Cleared Swaps Customer Segregated Accounts

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

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

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

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

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

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

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

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

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

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