

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

**FUNDS IN SEGREGATED ACCOUNTS**

Date	1. Net ledger balance		2. Net unrealized profit (loss) in open futures contracts		3. Exchange traded options		B. Deduct market value of open option contracts granted (sold)		4. Net equity (deficit) (add line 1, 2, and 3)		5. Accounts liquidating to a deficit and accounts with a debit balances - gross amount		Less: amount offset by customer owned securities		6. Amount required to be segregated (add lines 4 and 5)		7. Deposited in segregated funds bank accounts		8. Margins on deposit with clearing organizations of contract markets		C. Securities held for particular customers or option customers in lieu of cash		9. Net settlement from (to) derivatives clearing organizations of contract markets		10. Exchange traded options		11. Net equities with Net liquidating equity		B. Securities representing investments of customers funds		C. Securities held for particular customers or option customers in lieu of cash		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	
	A. Cash	B. Securities (at market)	unrealized profit (loss) in open futures contracts	value of open option contracts purchased	A. Add market value of open option contracts	B. Deduct market value of open option contracts granted (sold)	Net equity (deficit) (add line 1, 2, and 3)	gross amount	Less: amount offset by customer owned securities	Amount required to be segregated (add lines 4 and 5)	A. Cash	B. Securities	A. Cash	B. Securities	A. Value of open long option contracts	B. Value of open short option contracts	Net liquidating equity	A. investments of customers funds	C. Securities held for particular customers or option customers in lieu of cash	Segregated funds on hand (describe)	Total amount in segregation (add lines 7 through 12)	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	Management Target Amount for Excess funds in segregation	Excess (deficiency) funds in segregation over/ (under) Management Target Amount																		
4/1/2019	\$ 169,043,965	\$ -	\$(15,710,065)	\$ 16,766,945	\$(34,199,582)	\$ 135,901,263	\$ 2,134,487	\$ -	\$(138,035,750)	\$ 97,859,175	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 109,385,934	\$ 24,796,000	\$ -	\$ -	\$ 232,041,109	\$ 94,005,359	\$ 50,000,000	\$ 44,005,359																		
4/2/2019	\$ 193,003,797	\$ -	\$(14,973,006)	\$ 16,990,393	\$(35,021,787)	\$ 159,999,397	\$ 606,061	\$ -	\$(160,605,458)	\$ 105,076,477	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 126,424,266	\$ 24,795,000	\$ -	\$ -	\$ 256,295,743	\$ 95,690,285	\$ 50,000,000	\$ 45,690,285																		
4/3/2019	\$ 192,780,923	\$ -	\$(14,385,353)	\$ 18,035,041	\$(36,495,028)	\$ 159,935,583	\$ 1,070,411	\$ -	\$(161,005,994)	\$ 101,736,034	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 129,902,909	\$ 24,796,749	\$ -	\$ -	\$ 256,437,692	\$ 95,431,698	\$ 50,000,000	\$ 45,431,698																		
4/4/2019	\$ 198,208,985	\$ -	\$(13,894,407)	\$ 17,539,751	\$(35,457,589)	\$ 166,396,740	\$ 587,757	\$ -	\$(166,984,497)	\$ 103,785,111	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 134,486,631	\$ 24,798,750	\$ -	\$ -	\$ 263,070,492	\$ 96,085,995	\$ 50,000,000	\$ 46,085,995																		
4/5/2019	\$ 194,072,700	\$ -	\$(15,572,766)	\$ 17,114,978	\$(35,475,118)	\$ 160,139,794	\$ 658,946	\$ -	\$(160,798,740)	\$ 100,646,796	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 131,538,376	\$ 24,797,001	\$ -	\$ -	\$ 256,982,173	\$ 96,183,433	\$ 50,000,000	\$ 46,183,433																		
4/8/2019	\$ 198,459,378	\$ -	\$(15,208,453)	\$ 17,554,138	\$(36,495,184)	\$ 164,309,879	\$ 858,218	\$ -	\$(165,168,097)	\$ 106,052,021	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,456,680	\$ 24,797,001	\$ -	\$ -	\$ 261,305,702	\$ 96,137,605	\$ 50,000,000	\$ 46,137,605																		
4/9/2019	\$ 200,149,090	\$ -	\$(13,441,390)	\$ 17,419,574	\$(35,872,775)	\$ 168,254,499	\$ 860,399	\$ -	\$(169,114,898)	\$ 100,589,204	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,040,075	\$ 24,797,750	\$ -	\$ -	\$ 265,427,029	\$ 96,312,131	\$ 50,000,000	\$ 46,312,131																		
4/10/2019	\$ 203,272,633	\$ -	\$(12,266,337)	\$ 16,815,380	\$(36,238,732)	\$ 171,582,944	\$ 770,897	\$ -	\$(172,353,841)	\$ 104,206,130	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 139,912,693	\$ 24,799,749	\$ -	\$ -	\$ 268,918,572	\$ 96,564,731	\$ 50,000,000	\$ 46,564,731																		
4/11/2019	\$ 203,933,088	\$ -	\$(18,187,621)	\$ 16,292,567	\$(34,505,399)	\$ 165,532,635	\$ 968,135	\$ -	\$(166,500,770)	\$ 103,430,384	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 134,808,261	\$ 24,800,751	\$ -	\$ -	\$ 263,039,396	\$ 96,538,626	\$ 50,000,000	\$ 46,538,626																		
4/12/2019	\$ 197,937,452	\$ -	\$(16,479,736)	\$ 16,065,786	\$(34,516,705)	\$ 163,006,797	\$ 586,178	\$ -	\$(163,592,975)	\$ 93,753,699	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 138,079,459	\$ 24,798,750	\$ -	\$ -	\$ 257,031,908	\$ 93,438,933	\$ 50,000,000	\$ 43,438,933																		
4/15/2019	\$ 195,948,574	\$ -	\$(16,899,370)	\$ 15,965,403	\$(33,785,791)	\$ 161,228,816	\$ 643,074	\$ -	\$(161,871,890)	\$ 105,228,601	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 125,369,780	\$ 24,800,751	\$ -	\$ -	\$ 255,399,132	\$ 93,527,242	\$ 50,000,000	\$ 43,527,242																		
4/16/2019	\$ 199,732,225	\$ -	\$(19,953,546)	\$ 16,656,376	\$(35,540,474)	\$ 160,894,581	\$ 811,718	\$ -	\$(161,706,299)	\$ 102,878,281	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 127,543,492	\$ 24,797,750	\$ -	\$ -	\$ 255,219,523	\$ 93,513,224	\$ 50,000,000	\$ 43,513,224																		
4/17/2019	\$ 205,656,348	\$ -	\$(20,718,695)	\$ 16,427,203	\$(35,105,752)	\$ 166,259,104	\$ 1,230,253	\$ -	\$(167,489,357)	\$ 103,501,180	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 132,467,810	\$ 24,798,750	\$ -	\$ -	\$ 260,767,740	\$ 93,278,383	\$ 50,000,000	\$ 43,278,383																		
4/18/2019	\$ 210,325,274	\$ -	\$(20,095,696)	\$ 16,038,027	\$(34,278,951)	\$ 171,988,654	\$ 548,347	\$ -	\$(172,537,001)	\$ 94,791,654	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 147,071,490	\$ 24,804,750	\$ -	\$ -	\$ 266,667,894	\$ 94,130,893	\$ 50,000,000	\$ 44,130,893																		
4/19/2019	\$ 226,347,783	\$ -	\$(20,095,696)	\$ 16,038,027	\$(34,278,951)	\$ 188,011,163	\$ 752	\$ -	\$(188,011,915)	\$ 110,814,164	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 147,071,495	\$ 24,804,750	\$ -	\$ -	\$ 282,690,409	\$ 94,678,494	\$ 50,000,000	\$ 44,678,494																		
4/22/2019	\$ 189,238,114	\$ -	\$(19,381,863)	\$ 16,613,140	\$(35,846,233)	\$ 150,623,158	\$ 2,511,686	\$ -	\$(153,134,844)	\$ 86,626,842	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 134,018,652	\$ 24,799,749	\$ -	\$ -	\$ 245,445,243	\$ 92,310,399	\$ 50,000,000	\$ 42,310,399																		
4/23/2019	\$ 174,795,195	\$ -	\$(24,634,933)	\$ 17,795,964	\$(40,383,389)	\$ 127,572,837	\$ 5,184,623	\$ -	\$(132,757,460)	\$ 68,669,789	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 129,099,771	\$ 24,805,750	\$ -	\$ -	\$ 222,575,310	\$ 89,817,850	\$ 50,000,000	\$ 39,817,850																		
4/24/2019	\$ 217,283,199	\$ -	\$(21,167,463)	\$ 17,137,642	\$(39,867,125)	\$ 173,386,253	\$ 746,484	\$ -	\$(174,132,737)	\$ 99,432,945	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 144,315,243	\$ 24,806,749	\$ -	\$ -	\$ 268,554,937	\$ 94,422,200	\$ 50,000,000	\$ 44,422,200																		
4/25/2019	\$ 213,476,734	\$ -	\$(19,272,206)	\$ 16,897,644	\$(37,700,195)	\$ 173,401,977	\$ 890,589	\$ -	\$(174,292,566)	\$ 97,751,707	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 146,199,862	\$ 24,807,751	\$ -	\$ -	\$ 268,759,320	\$ 94,466,754	\$ 50,000,000	\$ 44,466,754																		
4/26/2019	\$ 203,325,099	\$ -	\$(21,183,704)	\$ 16,070,349	\$(38,461,137)	\$ 159,750,607	\$ 1,158,285	\$ -	\$(160,908,892)	\$ 91,316,156	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 139,208,056	\$ 24,813,499	\$ -	\$ -	\$ 255,337,711	\$ 94,428,819	\$ 50,000,000	\$ 44,428,819																		
4/29/2019	\$ 203,329,270	\$ -	\$(21,605,988)	\$ 16,222,698	\$(38,108,624)	\$ 159,837,356	\$ 1,510,894	\$ -	\$(161,348,250)	\$ 105,364,154	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 125,425,640	\$ 24,810,499	\$ -	\$ -	\$ 255,600,293	\$ 94,252,043	\$ 50,000,000	\$ 44,252,043																		
4/30/2019	\$ 212,099,669	\$ -	\$(21,597,149)	\$ 15,999,065	\$(37,771,010)	\$ 168,730,575	\$ 1,166,914	\$ -	\$(169,897,489)	\$ 100,762,048	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 139,112,712	\$ 24,814,501	\$ -	\$ -	\$ 264,689,261	\$ 94,791,772	\$ 50,000,000	\$ 44,791,772																		