

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 option contracts | 3. Exchange traded options | | 4. Net equity (deficit) (add line 1, 2, and 3) | 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | | 6. Amount segregated (add lines 4 and 5) | 7. Deposited in segregated funds bank accounts | | 8. Margins on deposit with clearing organizations of contract markets | | 9. Net settlement from (to) derivatives clearing organizations of contract markets | | 10. Exchange traded options | | 11. Net equities with other FCMs | | 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 Excess | |
|-----------|-----------------------|---------------------------|---|--|--|--|--|---------|--|---|---------|---|--|--|---------------------------|---|--------------------------|----------------------------------|----------------|---|---------------|--|----------------|---|---------------|--|--|---|--|
| | A. Cash | B. Securities (at market) | | A. Add market value of open option contracts purchased | B. Deduct market value of open option contracts (sold) | | Less: amount offset by customer owned securities | A. Cash | | B. Securities representing investments of customers in lieu of cash | A. Cash | B. Securities representing investments of customers in lieu of cash | A. Value of open long option contracts | B. Value of open short option contracts | A. Net liquidating equity | B. Securities representing investments of customers in lieu of cash | funds on hand (describe) | through 12) | from line 13) | segregation | Target Amount | Excess | | | | | | | |
| 2/1/2017 | \$ 253,877,919 | \$ - | \$ (14,122,340) | \$ 16,819,333 | \$ (35,457,321) | \$ 221,117,591 | \$ 929,724 | \$ - | \$ 222,047,315 | \$ 62,075,047 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 166,845,141 | \$ 50,043,498 | \$ - | \$ - | \$ 278,963,686 | \$ 56,916,371 | \$ 25,000,000 | \$ 31,916,371 | | | |
| 2/2/2017 | \$ 264,738,231 | \$ - | \$ (12,485,636) | \$ 17,117,201 | \$ (35,593,338) | \$ 233,776,458 | \$ 800,167 | \$ - | \$ 234,576,625 | \$ 62,586,453 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 174,801,939 | \$ 50,041,999 | \$ - | \$ - | \$ 287,430,391 | \$ 52,853,766 | \$ 25,000,000 | \$ 27,853,766 | | | |
| 2/3/2017 | \$ 245,059,940 | \$ - | \$ (21,087,614) | \$ 16,574,882 | \$ (37,050,073) | \$ 203,497,135 | \$ 908,597 | \$ - | \$ 204,405,732 | \$ 54,399,335 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 164,565,652 | \$ 50,040,000 | \$ - | \$ - | \$ 269,004,987 | \$ 64,599,255 | \$ 25,000,000 | \$ 39,599,255 | | | |
| 2/6/2017 | \$ 269,437,411 | \$ - | \$ (17,003,747) | \$ 16,546,203 | \$ (36,756,692) | \$ 232,223,175 | \$ 750,066 | \$ - | \$ 232,973,241 | \$ 55,109,527 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 188,599,968 | \$ 50,036,498 | \$ - | \$ - | \$ 293,745,993 | \$ 60,772,752 | \$ 25,000,000 | \$ 35,772,752 | | | |
| 2/7/2017 | \$ 282,068,693 | \$ - | \$ (18,676,563) | \$ 16,521,462 | \$ (37,750,944) | \$ 242,162,648 | \$ 645,557 | \$ - | \$ 242,808,205 | \$ 55,724,141 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 163,745,653 | \$ 75,042,000 | \$ - | \$ - | \$ 294,511,794 | \$ 51,703,589 | \$ 25,000,000 | \$ 26,703,589 | | | |
| 2/8/2017 | \$ 285,201,252 | \$ - | \$ (16,082,573) | \$ 17,155,292 | \$ (39,461,992) | \$ 246,811,979 | \$ 767,350 | \$ - | \$ 247,579,329 | \$ 55,635,852 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 174,788,314 | \$ 75,036,999 | \$ - | \$ - | \$ 305,461,165 | \$ 57,881,836 | \$ 25,000,000 | \$ 32,881,836 | | | |
| 2/9/2017 | \$ 291,864,286 | \$ - | \$ (23,930,994) | \$ 16,817,545 | \$ (40,928,190) | \$ 243,822,647 | \$ 831,019 | \$ - | \$ 244,653,666 | \$ 57,031,136 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 174,533,569 | \$ 75,035,498 | \$ - | \$ - | \$ 306,600,203 | \$ 61,946,537 | \$ 25,000,000 | \$ 36,946,537 | | | |
| 2/10/2017 | \$ 315,294,538 | \$ - | \$ (30,234,555) | \$ 16,455,178 | \$ (42,861,112) | \$ 258,654,049 | \$ 678,898 | \$ - | \$ 259,332,947 | \$ 54,826,226 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 186,025,743 | \$ 75,032,000 | \$ - | \$ - | \$ 315,883,969 | \$ 56,551,022 | \$ 25,000,000 | \$ 31,551,022 | | | |
| 2/13/2017 | \$ 329,194,990 | \$ - | \$ (41,507,482) | \$ 17,759,195 | \$ (47,348,990) | \$ 258,097,713 | \$ 833,755 | \$ - | \$ 258,931,468 | \$ 52,850,464 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 180,363,886 | \$ 75,029,999 | \$ - | \$ - | \$ 308,244,349 | \$ 49,312,812 | \$ 25,000,000 | \$ 24,312,812 | | | |
| 2/14/2017 | \$ 363,062,759 | \$ - | \$ (48,972,484) | \$ 18,091,494 | \$ (51,048,500) | \$ 281,133,269 | \$ 641,143 | \$ - | \$ 281,774,412 | \$ 56,796,605 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 202,092,720 | \$ 75,028,500 | \$ - | \$ - | \$ 333,917,825 | \$ 52,143,413 | \$ 25,000,000 | \$ 27,143,413 | | | |
| 2/15/2017 | \$ 370,058,121 | \$ - | \$ (57,466,235) | \$ 21,325,374 | \$ (60,175,209) | \$ 273,742,051 | \$ 925,834 | \$ - | \$ 274,667,885 | \$ 55,280,010 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 201,386,051 | \$ 75,019,751 | \$ - | \$ - | \$ 331,685,812 | \$ 57,017,927 | \$ 25,000,000 | \$ 32,017,927 | | | |
| 2/16/2017 | \$ 382,651,599 | \$ - | \$ (47,590,350) | \$ 21,726,771 | \$ (58,672,767) | \$ 298,115,253 | \$ 680,748 | \$ - | \$ 298,796,001 | \$ 57,774,087 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 232,884,961 | \$ 75,025,749 | \$ - | \$ - | \$ 365,684,797 | \$ 66,888,796 | \$ 25,000,000 | \$ 41,888,796 | | | |
| 2/17/2017 | \$ 366,944,190 | \$ - | \$ (57,187,054) | \$ 20,576,047 | \$ (50,575,699) | \$ 279,757,484 | \$ 579,146 | \$ - | \$ 280,336,630 | \$ 59,032,690 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 213,377,697 | \$ 75,022,248 | \$ - | \$ - | \$ 347,432,635 | \$ 67,096,005 | \$ 25,000,000 | \$ 42,096,005 | | | |
| 2/20/2017 | \$ 366,939,915 | \$ - | \$ (57,374,068) | \$ 20,576,047 | \$ (50,575,699) | \$ 279,566,195 | \$ 604,959 | \$ - | \$ 280,171,154 | \$ 59,032,690 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 213,383,464 | \$ 75,022,248 | \$ - | \$ - | \$ 347,438,402 | \$ 67,267,248 | \$ 25,000,000 | \$ 42,267,248 | | | |