

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	3. Exchange traded options				5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts		B. Securities representing investments of customers funds	C. Securities held for particular customers or customers in lieu of cash		8. Margins on deposit with derivatives clearing organizations of contract markets	C. Securities held for particular customers or customers in lieu of cash		9. Net settlement from (to)	10. Exchange traded options		11. Net equities with other FCMs Net liquidating equity	B. Securities representing investments of customers funds		C. Securities held for particular customers or customers in lieu of cash	12. Segregated funds on hand (describe)	13. Total amount in segregation (add lines 7 through 12)	14. Excess funds in segregation (subtract line 6 from line 13)	15. Management Target for Excess funds in segregation	16. Excess (deficiency) funds in segregation over / (under) Management Target Amount Excess
	1. Net ledger balance	2. Net unrealized profit (loss) in open futures contracts	A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)	4. Net equity (deficit) (add line 1, 2, and 3)	Less: amount offset by customer owned securities		A. Cash	B. Securities representing investments of customers funds		A. Cash	B. Securities representing investments of customers funds		A. Value of open long option contracts	B. Value of open short option contracts		A. Cash	B. Securities representing investments of customers funds		A. Cash	B. Securities representing investments of customers funds						
2/1/2018	\$ 350,325,302	\$ -	\$ (22,323,436)	\$ 46,283,868	\$ (91,394,531)	\$ 282,891,203	\$ 1,911,118	\$ -	\$ 284,802,321	\$ 52,402,461	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 230,751,202	\$ 49,768,498	\$ -	\$ -	\$ 332,922,161	\$ 48,119,840	\$ 25,000,000	\$ 23,119,840
2/2/2018	\$ 313,715,532	\$ -	\$ (44,186,414)	\$ 69,148,723	\$ (133,106,717)	\$ 206,571,124	\$ 8,183,941	\$ -	\$ 214,755,065	\$ 37,595,937	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,715,077	\$ 49,772,498	\$ -	\$ -	\$ 257,083,512	\$ 42,328,447	\$ 25,000,000	\$ 17,328,447
2/5/2018	\$ 382,723,333	\$ -	\$ (143,081,048)	\$ 203,092,976	\$ (365,585,414)	\$ 76,148,847	\$ 76,540,453	\$ -	\$ 152,689,300	\$ 32,255,966	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 43,247,088	\$ 49,776,248	\$ -	\$ -	\$ 125,279,302	\$ (27,409,998)	\$ 25,000,000	\$ (52,409,998)
2/6/2018	\$ 283,745,908	\$ -	\$ (29,676,321)	\$ 90,820,744	\$ (141,827,674)	\$ 203,062,657	\$ 34,411,267	\$ -	\$ 237,473,924	\$ 9,342,757	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 223,357,742	\$ 49,771,499	\$ -	\$ -	\$ 282,471,998	\$ 44,998,074	\$ 25,000,000	\$ 19,998,074
2/7/2018	\$ 282,622,548	\$ -	\$ (26,279,550)	\$ 87,381,602	\$ (138,571,151)	\$ 205,153,449	\$ 5,265,553	\$ -	\$ 210,419,002	\$ 117,004,180	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 118,671,511	\$ 49,763,499	\$ -	\$ -	\$ 285,439,190	\$ 75,020,188	\$ 25,000,000	\$ 50,020,188
2/8/2018	\$ 284,107,752	\$ -	\$ (33,872,253)	\$ 130,329,685	\$ (202,335,932)	\$ 178,229,252	\$ 9,477,002	\$ -	\$ 187,706,254	\$ 103,980,442	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 105,225,931	\$ 49,761,750	\$ -	\$ -	\$ 258,968,123	\$ 71,261,869	\$ 25,000,000	\$ 46,261,869
2/9/2018	\$ 289,342,538	\$ -	\$ (28,479,950)	\$ 94,296,436	\$ (147,935,908)	\$ 207,223,116	\$ 5,534,248	\$ -	\$ 212,757,364	\$ 85,560,851	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 153,188,973	\$ 49,770,499	\$ -	\$ -	\$ 288,520,323	\$ 75,762,959	\$ 25,000,000	\$ 50,762,959
2/12/2018	\$ 271,122,628	\$ -	\$ (19,407,916)	\$ 67,710,380	\$ (105,640,650)	\$ 213,784,442	\$ 2,337,543	\$ -	\$ 216,121,985	\$ 97,412,094	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 148,205,823	\$ 49,754,998	\$ -	\$ -	\$ 295,372,915	\$ 79,250,930	\$ 25,000,000	\$ 54,250,930
2/13/2018	\$ 271,567,079	\$ -	\$ (17,759,858)	\$ 63,762,652	\$ (100,457,405)	\$ 217,112,468	\$ 1,525,730	\$ -	\$ 218,638,198	\$ 116,013,821	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 133,166,366	\$ 49,755,748	\$ -	\$ -	\$ 298,935,935	\$ 80,297,737	\$ 25,000,000	\$ 55,297,737
2/14/2018	\$ 253,014,971	\$ -	\$ (11,065,294)	\$ 45,427,159	\$ (77,289,658)	\$ 210,107,178	\$ 2,358,499	\$ -	\$ 212,465,677	\$ 94,380,500	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 143,537,147	\$ 49,748,999	\$ -	\$ -	\$ 287,666,646	\$ 75,200,969	\$ 25,000,000	\$ 50,200,969
2/15/2018	\$ 248,735,776	\$ -	\$ (7,985,089)	\$ 41,609,743	\$ (73,814,930)	\$ 208,545,500	\$ 1,854,272	\$ -	\$ 210,399,772	\$ 105,816,958	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,813,911	\$ 49,748,248	\$ -	\$ -	\$ 286,379,117	\$ 75,979,345	\$ 25,000,000	\$ 50,979,345
2/16/2018	\$ 250,529,534	\$ -	\$ (11,194,068)	\$ 40,770,107	\$ (71,128,003)	\$ 208,977,570	\$ 1,200,233	\$ -	\$ 210,177,803	\$ 106,535,527	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,810,003	\$ 49,752,999	\$ -	\$ -	\$ 287,098,520	\$ 76,920,726	\$ 25,000,000	\$ 51,920,726
2/19/2018	\$ 250,523,193	\$ -	\$ (11,195,926)	\$ 40,770,107	\$ (71,128,003)	\$ 208,969,371	\$ 1,204,424	\$ -	\$ 210,173,795	\$ 106,535,527	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,802,309	\$ 49,752,999	\$ -	\$ -	\$ 287,090,835	\$ 76,917,040	\$ 25,000,000	\$ 51,917,040
2/20/2018	\$ 245,508,165	\$ -	\$ (16,362,686)	\$ 41,547,574	\$ (69,921,935)	\$ 200,771,118	\$ 2,046,005	\$ -	\$ 202,817,123	\$ 111,691,425	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 117,752,057	\$ 49,749,497	\$ -	\$ -	\$ 279,192,979	\$ 76,375,856	\$ 25,000,000	\$ 51,375,856
2/21/2018	\$ 255,258,621	\$ -	\$ (17,296,976)	\$ 39,797,726	\$ (67,979,360)	\$ 209,780,011	\$ 2,099,765	\$ -	\$ 211,879,776	\$ 108,634,880	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,050,365	\$ 49,747,248	\$ -	\$ -	\$ 288,432,493	\$ 76,552,717	\$ 25,000,000	\$ 51,552,717
2/22/2018	\$ 246,901,136	\$ -	\$ (14,352,003)	\$ 34,994,796	\$ (57,105,049)	\$ 210,438,880	\$ 1,577,800	\$ -	\$ 212,016,680	\$ 109,667,796	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,066,610	\$ 49,748,999	\$ -	\$ -	\$ 289,483,405	\$ 77,466,725	\$ 25,000,000	\$ 52,466,725
2/23/2018	\$ 236,510,464	\$ -	\$ (16,208,377)	\$ 29,248,903	\$ (47,875,491)	\$ 201,675,499	\$ 1,749,035	\$ -	\$ 203,424,534	\$ 108,179,675	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 122,985,531	\$ 49,752,248	\$ -	\$ -	\$ 280,917,454	\$ 77,492,920	\$ 25,000,000	\$ 52,492,920