

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	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											FUNDS IN SEGREGATED ACCOUNTS																				
	1. Net ledger balance		2. Net unrealized profit (loss) in open futures contracts		3. Exchange traded options		4. Net equity (deficit) (add line 1, 2, and 3)		5. Accounts liquidating to a deficit and accounts with a debit balances - gross amount		6. Amount required to be segregated (add lines 4 and 5)		7. Deposited in segregated funds bank accounts		8. Margins on deposit with derivatives 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 Net liquidating equity		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)	unrealized profit (loss) in open futures contracts	option contracts purchased	A. Add market value of open option contracts	B. Deduct market value of open option contracts (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 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	Net liquidating equity	A. investments of customers in lieu of cash	B. Securities representing customers or option customers in lieu of cash	(describe)	(add lines 7 through 12)	(subtract line 6 from line 13)	segregation	for Excess funds in segregation	segregation	Target Amount	Management Target Amount	Excess				
1/3/2017	\$ 268,613,684	\$ -	\$ (9,061,031)	\$ 15,247,188	\$ (38,265,015)	\$ 236,534,826	\$ 1,721,207	\$ -	\$ 238,256,033	\$ 95,059,229	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 129,750,340	\$ 75,112,000	\$ -	\$ -	\$ 299,921,569	\$ 61,665,536	\$ 25,000,000	\$ 36,665,536	\$ 25,000,000	\$ 36,665,536	\$ 36,665,536	\$ 36,665,536	\$ 36,665,536			
1/4/2017	\$ 281,575,111	\$ -	\$ (10,917,075)	\$ 14,539,190	\$ (38,264,404)	\$ 246,932,822	\$ 981,812	\$ -	\$ 247,914,634	\$ 98,797,133	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 130,128,151	\$ 75,108,500	\$ -	\$ -	\$ 304,033,784	\$ 56,119,150	\$ 25,000,000	\$ 31,119,150	\$ 25,000,000	\$ 31,119,150	\$ 31,119,150	\$ 31,119,150	\$ 31,119,150			