

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		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		9. Net settlement from (to) derivatives clearing organizations of contract markets		10. Exchange traded options		11. Net equities with other FCIMs		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 in Segregation		16. Excess (deficiency) in funds in segregation over/(under) Management Target Amount	
			A. Cash	B. Securities (at market)		A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)		Less: amount offset by customer owned securities	B. Securities held for particular customers or organizations of option customers in lieu of cash	A. Cash	B. Securities held for particular customers or organizations of option 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	A. Net liquidating equity	B. Securities representing investments of customers in lieu of cash	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 in Segregation	16. Excess (deficiency) in funds in segregation over/(under) Management Target Amount						
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	\$ 31,119,150	\$ 39,363,006
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	\$ 39,363,006	\$ 39,363,006
1/5/2017	\$ 285,403,252	\$ -	\$ (4,548,516)	\$ 15,535,724	\$ (39,967,125)	\$ 256,423,335	\$ 730,063	\$ -	\$ 257,153,398	\$ 95,657,399	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,754,259	\$ 75,104,746	\$ -	\$ -	\$ 321,516,404	\$ 64,363,006	\$ 25,000,000	\$ 39,363,006	\$ 25,000,000	\$ 39,363,006	\$ 39,363,006
1/6/2017	\$ 237,574,004	\$ -	\$ (7,923,460)	\$ 15,651,292	\$ (39,122,204)	\$ 206,179,632	\$ 981,631	\$ -	\$ 207,161,263	\$ 54,419,435	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 140,216,542	\$ 75,093,750	\$ -	\$ -	\$ 269,729,727	\$ 62,568,464	\$ 25,000,000	\$ 37,568,464	\$ 25,000,000	\$ 30,946,947	\$ 30,946,947
1/9/2017	\$ 252,770,181	\$ -	\$ (7,119,265)	\$ 15,503,717	\$ (39,972,757)	\$ 221,181,876	\$ 1,337,345	\$ -	\$ 222,519,221	\$ 54,822,192	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 148,547,479	\$ 75,096,497	\$ -	\$ -	\$ 278,466,168	\$ 55,946,947	\$ 25,000,000	\$ 30,946,947	\$ 25,000,000	\$ 30,946,947	\$ 30,946,947
1/10/2017	\$ 267,096,909	\$ -	\$ (8,959,939)	\$ 15,327,989	\$ (39,439,676)	\$ 224,025,283	\$ 611,938	\$ -	\$ 234,637,221	\$ 55,794,240	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,565,333	\$ 75,092,749	\$ -	\$ -	\$ 288,452,322	\$ 53,815,101	\$ 25,000,000	\$ 28,815,101	\$ 25,000,000	\$ 28,815,101	\$ 28,815,101
1/11/2017	\$ 263,608,933	\$ -	\$ (8,051,845)	\$ 15,279,607	\$ (40,393,247)	\$ 230,443,538	\$ 931,305	\$ -	\$ 231,374,843	\$ 53,931,970	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,765,806	\$ 75,091,997	\$ -	\$ -	\$ 292,789,773	\$ 61,414,930	\$ 25,000,000	\$ 36,414,930	\$ 25,000,000	\$ 36,414,930	\$ 36,414,930
1/12/2017	\$ 258,698,397	\$ -	\$ (1,612,298)	\$ 15,010,450	\$ (39,713,178)	\$ 232,383,371	\$ 826,181	\$ -	\$ 233,209,552	\$ 54,490,611	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 168,332,283	\$ 75,088,999	\$ -	\$ -	\$ 297,911,893	\$ 64,702,341	\$ 25,000,000	\$ 39,702,341	\$ 25,000,000	\$ 39,702,341	\$ 39,702,341
1/13/2017	\$ 256,127,699	\$ -	\$ (8,246,429)	\$ 15,605,642	\$ (40,068,848)	\$ 223,418,064	\$ 607,531	\$ -	\$ 224,025,595	\$ 55,546,817	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 152,811,759	\$ 75,077,498	\$ -	\$ -	\$ 283,436,074	\$ 59,410,479	\$ 25,000,000	\$ 34,410,479	\$ 25,000,000	\$ 34,410,479	\$ 34,410,479
1/16/2017	\$ 256,150,434	\$ -	\$ (8,235,423)	\$ 15,605,642	\$ (40,068,848)	\$ 223,451,805	\$ 607,046	\$ -	\$ 224,058,851	\$ 55,546,817	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 152,848,423	\$ 75,077,498	\$ -	\$ -	\$ 283,472,738	\$ 59,413,887	\$ 25,000,000	\$ 34,413,887	\$ 25,000,000	\$ 34,413,887	\$ 34,413,887
1/17/2017	\$ 244,169,578	\$ -	\$ (303,747)	\$ 15,772,158	\$ (39,901,405)	\$ 219,736,584	\$ 824,252	\$ -	\$ 220,560,836	\$ 53,757,819	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 168,593,841	\$ 75,076,246	\$ -	\$ -	\$ 297,427,906	\$ 76,867,070	\$ 25,000,000	\$ 51,867,070	\$ 25,000,000	\$ 51,867,070	\$ 51,867,070
1/18/2017	\$ 253,984,492	\$ -	\$ (6,497,681)	\$ 15,847,847	\$ (40,897,393)	\$ 222,437,265	\$ 707,967	\$ -	\$ 223,145,232	\$ 56,861,853	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 149,382,230	\$ 75,072,748	\$ -	\$ -	\$ 281,316,831	\$ 58,171,599	\$ 25,000,000	\$ 33,171,599	\$ 25,000,000	\$ 33,171,599	\$ 33,171,599
1/19/2017	\$ 256,085,295	\$ -	\$ (5,221,508)	\$ 16,128,697	\$ (38,709,530)	\$ 228,282,954	\$ 773,612	\$ -	\$ 229,056,566	\$ 55,056,735	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,811,253	\$ 75,071,497	\$ -	\$ -	\$ 287,939,485	\$ 58,882,919	\$ 25,000,000	\$ 33,882,919	\$ 25,000,000	\$ 33,882,919	\$ 33,882,919
1/20/2017	\$ 238,148,053	\$ -	\$ (6,872,305)	\$ 14,855,134	\$ (35,733,249)	\$ 210,397,633	\$ 656,763	\$ -	\$ 211,054,396	\$ 51,954,705	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 160,104,226	\$ 75,065,249	\$ -	\$ -	\$ 287,114,180	\$ 76,069,784	\$ 25,000,000	\$ 51,069,784	\$ 25,000,000	\$ 51,069,784	\$ 51,069,784
1/23/2017	\$ 238,836,133	\$ -	\$ (3,305,240)	\$ 15,162,377	\$ (35,555,715)	\$ 215,137,555	\$ 661,507	\$ -	\$ 215,799,062	\$ 49,230,908	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 143,104,278	\$ 75,061,749	\$ -	\$ -	\$ 267,396,935	\$ 51,597,873	\$ 25,000,000	\$ 26,597,873	\$ 25,000,000	\$ 26,597,873	\$ 26,597,873
1/24/2017	\$ 238,169,621	\$ -	\$ (13,169,065)	\$ 14,337,871	\$ (34,697,375)	\$ 204,641,051	\$ 1,151,179	\$ -	\$ 205,792,230	\$ 51,154,051	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 138,767,129	\$ 75,059,998	\$ -	\$ -	\$ 264,981,178	\$ 59,188,948	\$ 25,000,000	\$ 34,188,948	\$ 25,000,000	\$ 34,188,948	\$ 34,188,948
1/25/2017	\$ 260,346,134	\$ -	\$ (27,729,750)	\$ 15,284,768	\$ (37,579,620)	\$ 210,321,532	\$ 940,859	\$ -	\$ 211,262,391	\$ 53,401,619	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 137,292,043	\$ 75,057,999	\$ -	\$ -	\$ 265,751,661	\$ 54,489,270	\$ 25,000,000	\$ 29,489,270	\$ 25,000,000	\$ 29,489,270	\$ 29,489,270
1/26/2017	\$ 275,474,081	\$ -	\$ (23,574,411)	\$ 14,742,457	\$ (34,816,267)	\$ 231,645,860	\$ 683,994	\$ -	\$ 232,329,854	\$ 53,456,345	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,161,596	\$ 75,056,498	\$ -	\$ -	\$ 291,674,439	\$ 59,344,585	\$ 25,000,000	\$ 34,344,585	\$ 25,000,000	\$ 34,344,585	\$ 34,344,585
1/27/2017	\$ 269,103,908	\$ -	\$ (21,440,050)	\$ 13,893,187	\$ (32,010,780)	\$ 229,546,265	\$ 570,644	\$ -	\$ 230,116,909	\$ 53,464,925	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,757,376	\$ 75,046,997	\$ -	\$ -	\$ 292,269,298	\$ 62,152,389	\$ 25,000,000	\$ 37,152,389	\$ 25,000,000	\$ 37,152,389	\$ 37,152,389
1/30/2017	\$ 251,836,650	\$ -	\$ (15,259,466)	\$ 14,934,912	\$ (33,534,572)	\$ 217,977,524	\$ 730,887	\$ -	\$ 218,708,411	\$ 60,697,922	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,689,007	\$ 75,043,497	\$ -	\$ -	\$ 286,430,426	\$ 67,722,015	\$ 25,000,000	\$ 42,722,015	\$ 25,000,000	\$ 42,722,015	\$ 42,722,015
1/31/2017	\$ 255,426,703	\$ -	\$ (13,107,602)	\$ 17,250,375	\$ (36,086,959)	\$ 223,482,517	\$ 745,773	\$ -	\$ 224,228,290	\$ 62,035,470	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 174,748,420	\$ 50,041,999	\$ -	\$ -	\$ 286,825,889	\$ 62,597,599	\$ 25,000,000	\$ 37,597,599	\$ 25,000,000	\$ 37,597,599	\$ 37,597,599