

**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 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 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 segregation		16. Excess (deficiency) Management Target Amount over/(under) Excess		
			A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)		A. Cash	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	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	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	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	A. Net liquidating equity
7/3/2017	\$ 244,460,912	\$ -	\$ 4,109,801	\$ 23,497,287	\$ (60,783,891)	\$ 211,284,109	\$ 1,260,856	\$ -	\$ 212,544,965	\$ 71,827,632	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 119,797,602	\$ 74,949,999	\$ -	\$ -	\$ 266,575,233	\$ 54,030,268	\$ 25,000,000	\$ 29,030,268	\$ 244,460,912	\$ -	\$ 29,030,268	\$ -
7/4/2017	\$ 244,507,131	\$ -	\$ 4,107,094	\$ 23,497,287	\$ (60,783,891)	\$ 211,327,621	\$ 1,262,024	\$ -	\$ 212,589,645	\$ 71,827,632	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 119,841,983	\$ 74,949,999	\$ -	\$ -	\$ 266,619,614	\$ 54,029,969	\$ 25,000,000	\$ 29,029,969	\$ 244,507,131	\$ -	\$ 29,029,969	\$ -
7/5/2017	\$ 257,206,267	\$ -	\$ (3,010,284)	\$ 22,627,314	\$ (58,790,659)	\$ 218,032,638	\$ 1,170,210	\$ -	\$ 219,202,848	\$ 70,137,368	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 131,063,387	\$ 74,949,499	\$ -	\$ -	\$ 276,150,254	\$ 56,947,406	\$ 25,000,000	\$ 31,947,406	\$ 257,206,267	\$ -	\$ 31,947,406	\$ -
7/6/2017	\$ 262,923,836	\$ -	\$ 3,977,272	\$ 24,886,774	\$ (64,425,375)	\$ 227,362,507	\$ 1,055,634	\$ -	\$ 228,418,141	\$ 65,992,132	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 177,689,007	\$ 49,949,750	\$ -	\$ -	\$ 293,630,889	\$ 65,212,748	\$ 25,000,000	\$ 40,212,748	\$ 262,923,836	\$ -	\$ 40,212,748	\$ -
7/7/2017	\$ 257,064,706	\$ -	\$ (6,828,143)	\$ 23,165,838	\$ (61,342,993)	\$ 212,059,408	\$ 753,817	\$ -	\$ 212,813,225	\$ 56,841,246	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 151,846,700	\$ 74,917,748	\$ -	\$ -	\$ 283,605,694	\$ 70,792,469	\$ 25,000,000	\$ 45,792,469	\$ 257,064,706	\$ -	\$ 45,792,469	\$ -
7/10/2017	\$ 274,546,276	\$ -	\$ (5,425,486)	\$ 22,334,286	\$ (59,161,809)	\$ 232,293,267	\$ 647,370	\$ -	\$ 232,940,637	\$ 58,381,065	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,697,802	\$ 74,919,747	\$ -	\$ -	\$ 283,998,614	\$ 51,057,977	\$ 25,000,000	\$ 26,057,977	\$ 274,546,276	\$ -	\$ 26,057,977	\$ -
7/11/2017	\$ 278,964,598	\$ -	\$ (3,217,965)	\$ 22,654,236	\$ (58,931,480)	\$ 239,469,389	\$ 716,637	\$ -	\$ 240,186,026	\$ 60,844,246	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 161,485,121	\$ 74,920,248	\$ -	\$ -	\$ 297,249,615	\$ 57,063,589	\$ 25,000,000	\$ 32,063,589	\$ 278,964,598	\$ -	\$ 32,063,589	\$ -
7/12/2017	\$ 267,605,723	\$ -	\$ (11,129,080)	\$ 20,266,937	\$ (53,460,075)	\$ 223,283,505	\$ 962,538	\$ -	\$ 224,246,043	\$ 60,513,485	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 155,371,870	\$ 74,920,498	\$ -	\$ -	\$ 290,805,853	\$ 66,559,810	\$ 25,000,000	\$ 41,559,810	\$ 267,605,723	\$ -	\$ 41,559,810	\$ -
7/13/2017	\$ 287,250,012	\$ -	\$ (14,394,187)	\$ 19,002,109	\$ (50,502,964)	\$ 241,354,970	\$ 648,372	\$ -	\$ 242,003,342	\$ 71,691,456	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 143,684,249	\$ 74,922,749	\$ -	\$ -	\$ 290,298,454	\$ 48,295,112	\$ 25,000,000	\$ 23,295,112	\$ 287,250,012	\$ -	\$ 23,295,112	\$ -
7/14/2017	\$ 261,244,493	\$ -	\$ (16,866,239)	\$ 17,655,166	\$ (49,223,022)	\$ 212,810,398	\$ 731,879	\$ -	\$ 213,542,277	\$ 50,031,906	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 148,799,338	\$ 74,931,748	\$ -	\$ -	\$ 273,762,992	\$ 60,220,715	\$ 25,000,000	\$ 35,220,715	\$ 261,244,493	\$ -	\$ 35,220,715	\$ -
7/17/2017	\$ 276,941,488	\$ -	\$ (17,817,737)	\$ 16,720,980	\$ (46,559,555)	\$ 229,285,176	\$ 537,069	\$ -	\$ 229,822,245	\$ 53,300,310	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,719,457	\$ 74,925,247	\$ -	\$ -	\$ 278,945,014	\$ 49,122,769	\$ 25,000,000	\$ 24,122,769	\$ 276,941,488	\$ -	\$ 24,122,769	\$ -
7/18/2017	\$ 273,562,398	\$ -	\$ (18,234,301)	\$ 17,821,616	\$ (48,249,093)	\$ 224,900,620	\$ 607,994	\$ -	\$ 225,508,614	\$ 52,249,296	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,313,577	\$ 74,929,997	\$ -	\$ -	\$ 277,492,870	\$ 51,984,256	\$ 25,000,000	\$ 26,984,256	\$ 273,562,398	\$ -	\$ 26,984,256	\$ -
7/19/2017	\$ 283,215,718	\$ -	\$ (27,460,545)	\$ 18,249,088	\$ (50,587,526)	\$ 223,416,735	\$ 725,822	\$ -	\$ 224,142,557	\$ 54,539,012	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 143,663,792	\$ 74,932,747	\$ -	\$ -	\$ 273,135,551	\$ 48,992,994	\$ 25,000,000	\$ 23,992,994	\$ 283,215,718	\$ -	\$ 23,992,994	\$ -
7/20/2017	\$ 287,566,890	\$ -	\$ (23,030,918)	\$ 18,256,045	\$ (50,546,631)	\$ 232,243,386	\$ 612,729	\$ -	\$ 232,856,115	\$ 56,805,021	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 160,220,067	\$ 74,934,748	\$ -	\$ -	\$ 291,968,836	\$ 59,112,721	\$ 25,000,000	\$ 34,112,721	\$ 287,566,890	\$ -	\$ 34,112,721	\$ -
7/21/2017	\$ 271,187,300	\$ -	\$ (26,024,936)	\$ 16,336,800	\$ (47,012,907)	\$ 214,486,257	\$ 674,361	\$ -	\$ 215,160,618	\$ 51,545,419	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 151,792,008	\$ 74,937,248	\$ -	\$ -	\$ 278,274,675	\$ 63,114,057	\$ 25,000,000	\$ 38,114,057	\$ 271,187,300	\$ -	\$ 38,114,057	\$ -
7/24/2017	\$ 277,545,093	\$ -	\$ (24,771,750)	\$ 15,600,407	\$ (44,129,294)	\$ 224,244,456	\$ 620,825	\$ -	\$ 224,865,281	\$ 52,494,139	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 144,138,249	\$ 74,934,000	\$ -	\$ -	\$ 271,566,388	\$ 46,701,107	\$ 25,000,000	\$ 21,701,107	\$ 277,545,093	\$ -	\$ 21,701,107	\$ -
7/25/2017	\$ 275,701,386	\$ -	\$ (26,073,852)	\$ 16,596,008	\$ (47,480,886)	\$ 218,742,656	\$ 1,472,078	\$ -	\$ 220,214,734	\$ 52,208,199	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 149,571,817	\$ 74,934,500	\$ -	\$ -	\$ 276,714,516	\$ 56,499,782	\$ 25,000,000	\$ 31,499,782	\$ 275,701,386	\$ -	\$ 31,499,782	\$ -
7/26/2017	\$ 287,006,343	\$ -	\$ (27,048,471)	\$ 17,332,300	\$ (48,958,761)	\$ 228,331,411	\$ 684,785	\$ -	\$ 229,016,196	\$ 50,786,171	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 153,874,519	\$ 74,938,248	\$ -	\$ -	\$ 279,598,938	\$ 50,582,742	\$ 25,000,000	\$ 25,582,742	\$ 287,006,343	\$ -	\$ 25,582,742	\$ -
7/27/2017	\$ 282,640,629	\$ -	\$ (20,245,846)	\$ 18,862,569	\$ (52,375,671)	\$ 228,881,681	\$ 1,428,968	\$ -	\$ 230,310,649	\$ 51,742,471	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,832,751	\$ 74,940,748	\$ -	\$ -	\$ 290,515,970	\$ 60,205,321	\$ 25,000,000	\$ 35,205,321	\$ 282,640,629	\$ -	\$ 35,205,321	\$ -
7/28/2017	\$ 284,922,896	\$ -	\$ (19,487,607)	\$ 18,883,909	\$ (54,725,582)	\$ 230,593,616	\$ 744,363	\$ -	\$ 231,337,979	\$ 53,273,631	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 159,923,981	\$ 74,940,998	\$ -	\$ -	\$ 288,138,610	\$ 56,800,631	\$ 25,000,000	\$ 31,800,631	\$ 284,922,896	\$ -	\$ 31,800,631	\$ -
7/31/2017	\$ 276,217,720	\$ -	\$ (17,083,493)	\$ 20,345,286	\$ (55,757,433)	\$ 223,722,080	\$ 787,608	\$ -	\$ 224,509,688	\$ 56,693,219	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 177,795,869	\$ 49,939,998	\$ -	\$ -	\$ 284,429,086	\$ 59,919,398	\$ 25,000,000	\$ 34,919,398	\$ 276,217,720	\$ -	\$ 34,919,398	\$ -