

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 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 Net liquidating equity		12. Segregated funds on hand (describe)		13. Total amount in segregation (add lines 7 through 12)		14. Excess (deficiency) 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	
	A. Cash	B. Securities (at market)	unrealized profit	loss) in open	A. Add market value of open contracts purchased	B. Deduct market value of open contracts granted (sold)	4. Net equity (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with a debit balances - gross amount	Less: amount offset by customer owned securities	6. Amount required to be segregated (add lines 4 and 5)	A. Cash	B. Securities representing investments of customers funds	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	11. Net equities with Net liquidating equity	B. Securities representing investments of customers funds	C. Securities held for particular customers or option customers in lieu of cash	12. Segregated funds on hand (describe)	13. Total amount in segregation (add lines 7 through 12)	14. Excess (deficiency) 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						
7/2/2018	\$ 249,987,742	\$ -	\$ (22,688,282)	\$ 25,614,144	\$ (52,368,428)	\$ 200,545,176	\$ 1,891,756	\$ -	\$ 202,436,932	\$ 115,298,774	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 138,096,997	\$ 24,858,500	\$ -	\$ -	\$ 278,254,271	\$ 75,817,339	\$ 35,000,000	\$ 40,817,339	\$ -	\$ -				
7/3/2018	\$ 261,950,782	\$ -	\$ (22,328,560)	\$ 25,860,816	\$ (52,920,598)	\$ 212,562,440	\$ 1,592,781	\$ -	\$ 214,155,221	\$ 107,616,333	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,974,894	\$ 24,862,249	\$ -	\$ -	\$ 290,450,256	\$ 76,293,998	\$ 35,000,000	\$ 41,293,998	\$ -	\$ -				
7/4/2018	\$ 261,943,876	\$ -	\$ (22,318,647)	\$ 25,860,816	\$ (52,920,598)	\$ 212,565,447	\$ 1,594,031	\$ -	\$ 214,159,478	\$ 107,616,333	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,974,894	\$ 24,862,249	\$ -	\$ -	\$ 290,453,476	\$ 76,293,998	\$ 35,000,000	\$ 41,293,998	\$ -	\$ -				
7/5/2018	\$ 258,942,926	\$ -	\$ (18,824,427)	\$ 23,597,674	\$ (49,379,679)	\$ 214,336,494	\$ 1,130,340	\$ -	\$ 215,466,843	\$ 103,629,880	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,967,625	\$ 24,865,250	\$ -	\$ -	\$ 292,462,755	\$ 76,995,912	\$ 35,000,000	\$ 41,995,912	\$ -	\$ -				
7/6/2018	\$ 249,106,523	\$ -	\$ (14,025,798)	\$ 21,357,441	\$ (45,217,002)	\$ 211,221,164	\$ 2,132,774	\$ -	\$ 213,353,938	\$ 115,163,714	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,554,566	\$ 24,868,250	\$ -	\$ -	\$ 309,586,530	\$ 96,232,592	\$ 50,000,000	\$ 46,232,592	\$ -	\$ -				
7/9/2018	\$ 244,200,193	\$ -	\$ (12,886,296)	\$ 20,004,862	\$ (43,078,868)	\$ 208,239,891	\$ 1,014,611	\$ -	\$ 209,254,502	\$ 125,089,765	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 156,812,892	\$ 24,866,249	\$ -	\$ -	\$ 306,768,906	\$ 97,514,404	\$ 50,000,000	\$ 47,514,404	\$ -	\$ -				
7/10/2018	\$ 247,430,399	\$ -	\$ (14,643,296)	\$ 20,890,123	\$ (43,698,986)	\$ 209,978,240	\$ 922,468	\$ -	\$ 210,900,708	\$ 130,804,864	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 153,002,762	\$ 24,866,249	\$ -	\$ -	\$ 308,673,875	\$ 97,773,167	\$ 50,000,000	\$ 47,773,167	\$ -	\$ -				
7/11/2018	\$ 266,471,967	\$ -	\$ (25,389,568)	\$ 19,283,545	\$ (45,957,968)	\$ 214,407,976	\$ 3,396,053	\$ -	\$ 217,804,029	\$ 146,922,420	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 141,571,225	\$ 24,867,250	\$ -	\$ -	\$ 313,360,895	\$ 95,556,866	\$ 50,000,000	\$ 45,556,866	\$ -	\$ -				
7/12/2018	\$ 273,227,309	\$ -	\$ (22,118,930)	\$ 18,455,654	\$ (43,708,428)	\$ 225,855,605	\$ 597,986	\$ -	\$ 226,453,591	\$ 136,311,750	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,824,284	\$ 24,868,250	\$ -	\$ -	\$ 325,004,284	\$ 98,550,693	\$ 50,000,000	\$ 48,550,693	\$ -	\$ -				
7/13/2018	\$ 260,636,515	\$ -	\$ (24,640,259)	\$ 18,376,056	\$ (44,105,004)	\$ 210,267,308	\$ 539,168	\$ -	\$ 210,806,476	\$ 130,852,513	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 153,861,870	\$ 24,867,250	\$ -	\$ -	\$ 309,581,633	\$ 98,775,157	\$ 50,000,000	\$ 48,775,157	\$ -	\$ -				
7/16/2018	\$ 262,665,146	\$ -	\$ (31,786,225)	\$ 17,324,766	\$ (44,371,705)	\$ 203,831,982	\$ 1,462,023	\$ -	\$ 205,294,005	\$ 125,205,858	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 148,192,778	\$ 24,866,249	\$ -	\$ -	\$ 298,264,885	\$ 92,970,880	\$ 50,000,000	\$ 42,970,880	\$ -	\$ -				
7/17/2018	\$ 260,728,417	\$ -	\$ (36,767,649)	\$ 16,235,148	\$ (41,112,843)	\$ 199,083,073	\$ 1,247,448	\$ -	\$ 200,330,521	\$ 119,377,512	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 149,447,360	\$ 24,867,250	\$ -	\$ -	\$ 293,692,122	\$ 93,361,601	\$ 50,000,000	\$ 43,361,601	\$ -	\$ -				
7/18/2018	\$ 262,021,172	\$ -	\$ (30,271,441)	\$ 17,399,948	\$ (41,316,850)	\$ 207,832,829	\$ 921,386	\$ -	\$ 208,754,215	\$ 127,133,892	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,596,344	\$ 24,870,251	\$ -	\$ -	\$ 302,600,487	\$ 93,846,272	\$ 50,000,000	\$ 43,846,272	\$ -	\$ -				
7/19/2018	\$ 257,276,092	\$ -	\$ (27,345,509)	\$ 17,893,854	\$ (41,587,902)	\$ 206,236,535	\$ 972,484	\$ -	\$ 207,209,019	\$ 126,266,805	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,055,304	\$ 24,871,000	\$ -	\$ -	\$ 301,193,109	\$ 93,984,090	\$ 50,000,000	\$ 43,984,090	\$ -	\$ -				
7/20/2018	\$ 247,287,941	\$ -	\$ (19,865,141)	\$ 17,197,152	\$ (39,140,241)	\$ 205,479,711	\$ 869,782	\$ -	\$ 206,349,493	\$ 115,910,138	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 159,841,818	\$ 24,875,000	\$ -	\$ -	\$ 300,626,956	\$ 94,277,463	\$ 50,000,000	\$ 44,277,463	\$ -	\$ -				
7/23/2018	\$ 240,921,089	\$ -	\$ (21,137,502)	\$ 17,064,810	\$ (39,564,681)	\$ 197,283,716	\$ 1,013,767	\$ -	\$ 198,297,483	\$ 128,764,219	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 138,944,138	\$ 24,877,001	\$ -	\$ -	\$ 292,585,358	\$ 94,287,875	\$ 50,000,000	\$ 44,287,875	\$ -	\$ -				
7/24/2018	\$ 244,414,792	\$ -	\$ (19,380,400)	\$ 16,143,097	\$ (37,925,207)	\$ 203,252,282	\$ 1,141,269	\$ -	\$ 204,393,551	\$ 123,241,175	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 150,628,922	\$ 24,877,001	\$ -	\$ -	\$ 298,747,098	\$ 94,353,547	\$ 50,000,000	\$ 44,353,547	\$ -	\$ -				
7/25/2018	\$ 235,895,647	\$ -	\$ (17,233,038)	\$ 16,560,600	\$ (38,129,884)	\$ 197,093,325	\$ 1,259,243	\$ -	\$ 198,352,568	\$ 122,129,465	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 145,774,493	\$ 24,877,001	\$ -	\$ -	\$ 292,780,959	\$ 94,428,391	\$ 50,000,000	\$ 44,428,391	\$ -	\$ -				
7/26/2018	\$ 242,093,253	\$ -	\$ (16,015,923)	\$ 16,137,299	\$ (36,932,370)	\$ 205,282,253	\$ 825,275	\$ -	\$ 206,107,528	\$ 127,325,996	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 148,964,676	\$ 24,874,001	\$ -	\$ -	\$ 301,164,673	\$ 95,057,145	\$ 50,000,000	\$ 45,057,145	\$ -	\$ -				
7/27/2018	\$ 228,513,762	\$ -	\$ (12,795,663)	\$ 15,585,969	\$ (35,321,808)	\$ 195,982,260	\$ 3,005,846	\$ -	\$ 198,988,106	\$ 119,270,740	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 147,938,491	\$ 24,880,751	\$ -	\$ -	\$ 292,089,982	\$ 93,101,876	\$ 50,000,000	\$ 43,101,876	\$ -	\$ -				
7/30/2018	\$ 231,987,294	\$ -	\$ (9,141,111)	\$ 16,400,556	\$ (36,799,047)	\$ 202,447,692	\$ 1,615,449	\$ -	\$ 204,063,141	\$ 126,977,339	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 146,894,732	\$ 24,879,000	\$ -	\$ -	\$ 298,751,071	\$ 94,687,930	\$ 50,000,000	\$ 44,687,930	\$ -	\$ -				
7/31/2018	\$ 233,265,364	\$ -	\$ (7,347,723)	\$ 15,867,037	\$ (35,483,366)	\$ 206,301,312	\$ 726,233	\$ -	\$ 207,027,545	\$ 121,876,863	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 156,032,582	\$ 24,883,751	\$ -	\$ -	\$ 302,793,196	\$ 95,765,651	\$ 50,000,000	\$ 45,765,651	\$ -	\$ -				