

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 | Less: amount offset by customer owned securities | 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 (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 | |
|-----------|----------------------------|---------------------------|---|--|--|--|---|--|--|---|--|---|--|-----------------------------|-----------------------------|------|---|---|--|---|--|---|--|---|---------------|
| | 1. Net ledger balance | B. Securities (at market) | 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) | | | | | | A. Cash | | | | | | | | | | A. Cash |
| 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 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 157,971,674 | \$ 24,862,249 | \$ - | \$ - | \$ 290,450,256 | \$ 76,295,035 | \$ 35,000,000 | \$ 41,295,035 |
| 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 |