

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 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	8. Margins on deposit with derivatives clearing organizations of contract markets	9. Net settlement from (to)	10. Exchange traded options	11. Net equities with other FCMs	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 funds in segregation	16. Excess (deficiency) funds in segregation over / (under) Management Target Amount				
	1. Net ledger balance	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)	B. Securities representing investments of customers in lieu of cash	C. Securities held for particular customers or customers in lieu of cash	B. Securities representing investments of customers
6/1/2018	\$ 251,936,388	\$ -	\$ 18,856,757	\$ (42,836,683)	\$ 209,091,129	\$ 1,218,450	\$ -	\$ 210,309,579	\$ 114,204,347	\$ -	\$ -	\$ -	\$ -	\$ 123,745,915	\$ 49,832,999	\$ -	\$ -	\$ 287,783,261	\$ 77,473,682	\$ 35,000,000	\$ 42,473,682
6/4/2018	\$ 250,691,100	\$ -	\$ 19,142,398	\$ 18,101,645	\$ (42,927,616)	\$ 206,722,731	\$ 1,701,042	\$ -	\$ 208,423,773	\$ 125,791,150	\$ -	\$ -	\$ -	\$ 109,984,090	\$ 49,833,499	\$ -	\$ -	\$ 285,608,739	\$ 77,184,966	\$ 35,000,000	\$ 42,184,966
6/5/2018	\$ 261,799,828	\$ -	\$ 21,098,224	\$ 17,446,296	\$ (40,237,046)	\$ 217,910,854	\$ 655,708	\$ -	\$ 218,565,562	\$ 118,396,252	\$ -	\$ -	\$ -	\$ 128,745,031	\$ 49,835,500	\$ -	\$ -	\$ 296,976,783	\$ 78,410,221	\$ 35,000,000	\$ 43,410,221
6/6/2018	\$ 249,452,439	\$ -	\$ 21,963,378	\$ 16,642,561	\$ (41,625,687)	\$ 202,505,935	\$ 1,066,182	\$ -	\$ 203,572,117	\$ 117,771,444	\$ -	\$ -	\$ -	\$ 114,172,352	\$ 49,834,248	\$ -	\$ -	\$ 281,778,044	\$ 78,205,927	\$ 35,000,000	\$ 43,205,927
6/7/2018	\$ 248,534,176	\$ -	\$ 19,131,679	\$ 16,971,924	\$ (40,744,682)	\$ 205,629,739	\$ 1,088,036	\$ -	\$ 206,717,775	\$ 114,909,228	\$ -	\$ -	\$ -	\$ 120,370,466	\$ 49,833,499	\$ -	\$ -	\$ 285,113,193	\$ 78,395,418	\$ 35,000,000	\$ 43,395,418
6/8/2018	\$ 245,292,613	\$ -	\$ 18,098,313	\$ 17,849,847	\$ (41,630,598)	\$ 203,413,549	\$ 784,281	\$ -	\$ 204,197,830	\$ 115,583,868	\$ -	\$ -	\$ -	\$ 117,662,789	\$ 49,840,250	\$ -	\$ -	\$ 283,086,907	\$ 78,889,077	\$ 35,000,000	\$ 43,889,077
6/11/2018	\$ 238,840,212	\$ -	\$ 17,612,035	\$ 17,498,851	\$ (40,105,614)	\$ 198,621,414	\$ 748,801	\$ -	\$ 199,370,215	\$ 119,434,849	\$ -	\$ -	\$ -	\$ 109,183,920	\$ 49,840,750	\$ -	\$ -	\$ 278,459,519	\$ 79,089,304	\$ 35,000,000	\$ 44,089,304
6/12/2018	\$ 243,941,262	\$ -	\$ 17,498,627	\$ 17,840,204	\$ (40,135,934)	\$ 204,146,905	\$ 525,022	\$ -	\$ 204,671,927	\$ 118,900,582	\$ -	\$ -	\$ -	\$ 115,407,734	\$ 49,842,001	\$ -	\$ -	\$ 284,150,317	\$ 79,478,390	\$ 35,000,000	\$ 44,478,390
6/13/2018	\$ 240,373,572	\$ -	\$ 15,819,491	\$ 18,495,109	\$ (40,340,327)	\$ 202,708,863	\$ 866,929	\$ -	\$ 203,575,792	\$ 117,651,547	\$ -	\$ -	\$ -	\$ 115,399,191	\$ 49,844,500	\$ -	\$ -	\$ 282,895,238	\$ 79,319,446	\$ 35,000,000	\$ 44,319,446
6/14/2018	\$ 239,967,071	\$ -	\$ 16,180,603	\$ 17,812,569	\$ (41,320,365)	\$ 200,278,674	\$ 1,086,554	\$ -	\$ 201,365,228	\$ 116,773,050	\$ -	\$ -	\$ -	\$ 114,046,326	\$ 49,846,750	\$ -	\$ -	\$ 280,666,326	\$ 79,301,098	\$ 35,000,000	\$ 44,301,098
6/15/2018	\$ 231,318,016	\$ -	\$ 18,541,298	\$ 17,809,577	\$ (42,914,677)	\$ 177,671,618	\$ 2,421,680	\$ -	\$ 180,093,298	\$ 107,585,939	\$ -	\$ -	\$ -	\$ 125,998,518	\$ 24,847,750	\$ -	\$ -	\$ 258,432,207	\$ 78,338,909	\$ 35,000,000	\$ 43,338,909
6/18/2018	\$ 243,913,004	\$ -	\$ 19,152,152	\$ 17,339,112	\$ (40,858,847)	\$ 201,241,117	\$ 1,290,003	\$ -	\$ 202,531,120	\$ 118,595,499	\$ -	\$ -	\$ -	\$ 138,750,820	\$ 24,852,501	\$ -	\$ -	\$ 282,198,820	\$ 79,667,700	\$ 35,000,000	\$ 44,667,700