

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 A. Cash	B. Securities (at market)	3. Exchange traded options			5. Accounts liquidating to 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)	7. Deposited in segregated funds bank accounts A. Cash	B. Securities representing investments of customers funds	C. Securities held for particular customers or customers in lieu of cash	8. Margins on deposit with clearing organizations of contract markets A. Cash	C. Securities held for particular customers or customers in lieu of cash	9. Net settlement from (to) derivatives clearing organizations of contract markets	10. Exchange traded options 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 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
			2. Net unrealized profit (loss) in open futures contracts	A. Add market value of open options purchased	B. Deduct market value of open option contracts granted (sold)																			
11/1/2016	\$ 246,422,087	\$ -	\$ 8,405,346	\$ 20,356,390	\$ (54,407,680)	\$ 220,776,143	\$ 2,071,343	\$ -	\$ 222,847,486	\$ 53,894,949	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,994,380	\$ 75,197,748	\$ -	\$ 287,087,077	\$ 64,239,591	\$ 25,000,000	\$ 39,239,591	
11/2/2016	\$ 259,384,702	\$ -	\$ 6,957,106	\$ 22,743,666	\$ (60,292,932)	\$ 228,792,542	\$ 899,485	\$ -	\$ 229,692,027	\$ 54,748,446	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 163,107,020	\$ 75,194,250	\$ -	\$ 293,049,716	\$ 63,357,689	\$ 25,000,000	\$ 38,357,689	
11/3/2016	\$ 275,062,609	\$ -	\$ 5,053,892	\$ 24,549,728	\$ (67,207,330)	\$ 237,458,899	\$ 860,975	\$ -	\$ 238,319,874	\$ 53,305,295	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 160,092,405	\$ 75,192,000	\$ -	\$ 288,989,700	\$ 50,669,825	\$ 25,000,000	\$ 25,669,825	
11/4/2016	\$ 290,278,001	\$ -	\$ 1,196,037	\$ 25,868,877	\$ (70,939,671)	\$ 245,403,244	\$ 786,873	\$ -	\$ 247,190,117	\$ 57,716,913	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 187,858,305	\$ 75,183,748	\$ -	\$ 320,758,966	\$ 73,568,849	\$ 25,000,000	\$ 48,568,849	
11/7/2016	\$ 250,578,601	\$ -	\$ 10,666,038	\$ 18,904,143	\$ (54,676,052)	\$ 225,472,730	\$ 2,206,216	\$ -	\$ 227,678,946	\$ 54,375,374	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 187,933,494	\$ 75,181,498	\$ -	\$ 317,490,366	\$ 89,811,420	\$ 25,000,000	\$ 64,811,420	
11/8/2016	\$ 277,507,227	\$ -	\$ 12,687,542	\$ 19,012,352	\$ (56,193,112)	\$ 253,014,009	\$ 852,937	\$ -	\$ 253,866,946	\$ 61,053,006	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 178,709,736	\$ 75,176,749	\$ -	\$ 314,939,491	\$ 61,072,545	\$ 25,000,000	\$ 36,072,545	
11/9/2016	\$ 233,795,478	\$ -	\$ (14,384,498)	\$ 16,053,702	\$ (48,031,970)	\$ 187,432,712	\$ 11,892,802	\$ -	\$ 199,325,514	\$ 59,935,814	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,755,979	\$ 75,171,749	\$ -	\$ 316,863,542	\$ 117,538,028	\$ 25,000,000	\$ 92,538,028	
11/10/2016	\$ 260,596,105	\$ -	\$ (18,239,746)	\$ 17,277,111	\$ (52,383,418)	\$ 207,250,052	\$ 2,355,628	\$ -	\$ 209,605,680	\$ 70,697,478	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 120,095,698	\$ 75,171,749	\$ -	\$ 265,964,925	\$ 56,359,245	\$ 25,000,000	\$ 31,359,245	
11/11/2016	\$ 243,739,584	\$ -	\$ (29,229,808)	\$ 18,659,859	\$ (57,140,333)	\$ 176,029,302	\$ 7,056,516	\$ -	\$ 183,085,818	\$ 70,697,478	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 104,710,113	\$ 75,158,499	\$ -	\$ 250,566,090	\$ 67,480,272	\$ 25,000,000	\$ 42,480,272	
11/14/2016	\$ 304,657,431	\$ -	\$ (29,200,687)	\$ 18,576,293	\$ (56,735,235)	\$ 237,297,802	\$ 1,347,724	\$ -	\$ 238,645,526	\$ 71,692,312	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 143,052,315	\$ 75,155,749	\$ -	\$ 289,900,376	\$ 51,254,850	\$ 25,000,000	\$ 26,254,850	
11/15/2016	\$ 301,060,672	\$ -	\$ (27,358,560)	\$ 17,931,605	\$ (54,331,329)	\$ 237,302,388	\$ 1,670,917	\$ -	\$ 238,973,305	\$ 68,903,512	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 158,841,707	\$ 75,151,249	\$ -	\$ 302,896,468	\$ 63,923,163	\$ 25,000,000	\$ 38,923,163	
11/16/2016	\$ 304,122,983	\$ -	\$ (22,839,925)	\$ 17,379,297	\$ (51,258,237)	\$ 247,404,118	\$ 879,553	\$ -	\$ 248,283,671	\$ 68,652,228	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 171,690,394	\$ 75,148,501	\$ -	\$ 315,491,123	\$ 67,207,452	\$ 25,000,000	\$ 42,207,452	
11/17/2016	\$ 295,246,889	\$ -	\$ (25,568,590)	\$ 18,087,758	\$ (54,897,802)	\$ 232,868,255	\$ 771,725	\$ -	\$ 233,639,980	\$ 67,602,639	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 146,290,412	\$ 75,147,751	\$ -	\$ 289,040,802	\$ 55,400,822	\$ 25,000,000	\$ 30,400,822	
11/18/2016	\$ 282,441,397	\$ -	\$ (24,868,516)	\$ 17,342,872	\$ (52,327,317)	\$ 222,588,436	\$ 1,762,747	\$ -	\$ 224,351,183	\$ 53,350,902	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 161,249,745	\$ 75,140,248	\$ -	\$ 289,740,895	\$ 65,389,712	\$ 25,000,000	\$ 40,389,712	
11/21/2016	\$ 290,754,759	\$ -	\$ (24,203,112)	\$ 16,921,062	\$ (52,989,148)	\$ 230,483,561	\$ 998,602	\$ -	\$ 231,482,163	\$ 53,013,968	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 156,816,703	\$ 75,139,248	\$ -	\$ 284,969,919	\$ 53,487,756	\$ 25,000,000	\$ 28,487,756	
11/22/2016	\$ 307,493,203	\$ -	\$ (28,278,267)	\$ 16,102,941	\$ (51,433,100)	\$ 243,884,177	\$ 650,631	\$ -	\$ 244,534,808	\$ 55,601,338	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 166,510,345	\$ 75,133,999	\$ -	\$ 297,245,682	\$ 52,710,874	\$ 25,000,000	\$ 27,710,874	
11/23/2016	\$ 309,342,130	\$ -	\$ (27,586,488)	\$ 16,758,517	\$ (54,164,270)	\$ 244,349,889	\$ 670,163	\$ -	\$ 245,020,052	\$ 53,671,203	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 166,736,455	\$ 75,127,749	\$ -	\$ 295,535,407	\$ 50,515,355	\$ 25,000,000	\$ 25,515,355	
11/24/2016	\$ 309,050,493	\$ -	\$ (27,303,687)	\$ 16,758,517	\$ (54,164,270)	\$ 244,341,053	\$ 678,579	\$ -	\$ 245,019,632	\$ 53,671,203	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 166,730,247	\$ 75,127,749	\$ -	\$ 295,529,199	\$ 50,509,567	\$ 25,000,000	\$ 25,509,567	
11/25/2016	\$ 309,036,633	\$ -	\$ (42,094,506)	\$ 17,488,077	\$ (55,103,438)	\$ 229,327,296	\$ 1,033,125	\$ -	\$ 230,360,421	\$ 54,736,035	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,095,252	\$ 75,119,747	\$ -	\$ 286,951,034	\$ 56,590,613	\$ 25,000,000	\$ 31,590,613	
11/28/2016	\$ 298,712,694	\$ -	\$ (22,928,513)	\$ 15,638,077	\$ (49,390,577)	\$ 242,031,681	\$ 672,237	\$ -	\$ 242,703,918	\$ 52,430,508	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 191,020,852	\$ 75,117,748	\$ -	\$ 318,569,108	\$ 75,865,190	\$ 25,000,000	\$ 50,865,190	
11/29/2016	\$ 294,436,527	\$ -	\$ (24,749,085)	\$ 16,116,516	\$ (50,580,831)	\$ 235,223,127	\$ 785,227	\$ -	\$ 236,008,354	\$ 58,462,323	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 160,755,041	\$ 75,115,748	\$ -	\$ 294,333,112	\$ 58,324,758	\$ 25,000,000	\$ 33,324,758	
11/30/2016	\$ 282,858,815	\$ -	\$ (20,650,140)	\$ 15,977,141	\$ (50,804,418)	\$ 227,381,398	\$ 1,448,306	\$ -	\$ 228,829,704	\$ 56,486,592	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 216,426,871	\$ 25,114,250	\$ -	\$ 298,027,713	\$ 69,198,009	\$ 25,000,000	\$ 44,198,009	