

**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		4. Net equity (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with a gross amount		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	8. Margins on deposit with clearing organizations of contract markets	A. Cash	C. Securities held for particular customers or option customers in lieu of cash	C. Securities held for particular customers or option 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 other FCIMs	A. 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) 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
			A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)		Less: amount offset by customer owned securities	Less: amount offset by customer owned securities																				
11/1/2019	\$ 210,728,371	\$ -	\$ (27,237,948)	\$ 12,716,971	\$ (29,355,947)	\$ 166,851,447	\$ 1,306,475	\$ -	\$ 168,157,922	\$ 70,010,930	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,993,356	\$ 24,988,251	\$ -	\$ -	\$ 264,992,537	\$ 96,834,615	\$ 50,000,000	\$ 46,834,615	
11/4/2019	\$ 226,007,546	\$ -	\$ (34,402,062)	\$ 13,010,917	\$ (29,890,098)	\$ 174,786,303	\$ 859,792	\$ -	\$ 175,646,095	\$ 86,046,289	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 162,074,284	\$ 24,987,249	\$ -	\$ -	\$ 273,107,822	\$ 97,461,727	\$ 50,000,000	\$ 47,461,727	
11/5/2019	\$ 238,097,489	\$ -	\$ (39,370,609)	\$ 13,439,914	\$ (30,936,040)	\$ 191,230,754	\$ 1,018,916	\$ -	\$ 182,249,670	\$ 75,748,373	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 178,997,967	\$ 24,987,499	\$ -	\$ -	\$ 279,733,839	\$ 97,484,169	\$ 50,000,000	\$ 47,484,169	
11/6/2019	\$ 248,063,585	\$ -	\$ (37,664,668)	\$ 12,599,311	\$ (30,037,948)	\$ 190,960,280	\$ 757,888	\$ -	\$ 191,718,168	\$ 83,458,673	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,210,754	\$ 24,987,749	\$ -	\$ -	\$ 288,657,176	\$ 97,939,008	\$ 50,000,000	\$ 47,939,008	
11/7/2019	\$ 240,473,116	\$ -	\$ (46,517,673)	\$ 13,222,208	\$ (33,343,146)	\$ 173,834,505	\$ 1,567,442	\$ -	\$ 175,401,947	\$ 81,804,994	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 165,993,876	\$ 24,987,000	\$ -	\$ -	\$ 272,785,870	\$ 97,383,923	\$ 50,000,000	\$ 47,383,923	
11/8/2019	\$ 252,387,744	\$ -	\$ (47,311,359)	\$ 12,684,863	\$ (32,517,484)	\$ 185,243,764	\$ 958,959	\$ -	\$ 186,202,723	\$ 79,051,200	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 180,362,031	\$ 24,987,000	\$ -	\$ -	\$ 284,400,231	\$ 98,197,508	\$ 50,000,000	\$ 48,197,508	
11/11/2019	\$ 251,436,578	\$ -	\$ (48,945,769)	\$ 12,684,341	\$ (32,005,209)	\$ 183,248,941	\$ 1,738,020	\$ -	\$ 184,986,961	\$ 79,051,200	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 178,522,477	\$ 24,987,749	\$ -	\$ -	\$ 282,561,426	\$ 97,574,465	\$ 50,000,000	\$ 47,574,465	
11/12/2019	\$ 264,821,039	\$ -	\$ (50,722,596)	\$ 12,552,248	\$ (31,758,173)	\$ 194,892,518	\$ 559,862	\$ -	\$ 195,452,380	\$ 92,219,581	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 177,153,223	\$ 24,988,001	\$ -	\$ -	\$ 294,360,805	\$ 98,908,425	\$ 50,000,000	\$ 48,908,425	
11/13/2019	\$ 257,456,841	\$ -	\$ (48,392,661)	\$ 12,420,446	\$ (31,484,619)	\$ 190,000,007	\$ 971,248	\$ -	\$ 190,971,255	\$ 84,730,085	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 179,959,645	\$ 24,987,749	\$ -	\$ -	\$ 289,677,479	\$ 98,706,224	\$ 50,000,000	\$ 48,706,224	
11/14/2019	\$ 257,098,248	\$ -	\$ (46,045,696)	\$ 12,915,383	\$ (31,597,294)	\$ 192,370,639	\$ 649,130	\$ -	\$ 193,019,769	\$ 78,635,699	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 193,648,164	\$ 24,988,001	\$ -	\$ -	\$ 287,271,864	\$ 94,252,095	\$ 50,000,000	\$ 44,252,095	
11/15/2019	\$ 249,962,090	\$ -	\$ (53,731,344)	\$ 12,313,079	\$ (31,305,213)	\$ 177,238,612	\$ 1,025,718	\$ -	\$ 178,264,330	\$ 74,434,508	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 172,908,152	\$ 24,988,750	\$ -	\$ -	\$ 272,331,410	\$ 94,067,080	\$ 50,000,000	\$ 44,067,080	
11/18/2019	\$ 259,646,917	\$ -	\$ (54,544,892)	\$ 12,644,105	\$ (31,571,649)	\$ 186,174,481	\$ 913,241	\$ -	\$ 187,087,722	\$ 86,045,457	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 170,410,690	\$ 24,989,000	\$ -	\$ -	\$ 281,445,147	\$ 94,357,425	\$ 50,000,000	\$ 44,357,425	
11/19/2019	\$ 263,812,930	\$ -	\$ (52,325,924)	\$ 13,259,036	\$ (32,633,957)	\$ 192,112,085	\$ 906,784	\$ -	\$ 193,018,869	\$ 75,435,302	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 187,136,094	\$ 24,989,250	\$ -	\$ -	\$ 287,560,646	\$ 94,541,777	\$ 50,000,000	\$ 44,541,777	
11/20/2019	\$ 254,867,915	\$ -	\$ (45,003,478)	\$ 12,818,874	\$ (32,412,724)	\$ 190,270,587	\$ 1,236,589	\$ -	\$ 191,507,176	\$ 67,180,574	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 193,802,560	\$ 24,989,500	\$ -	\$ -	\$ 285,972,634	\$ 94,465,458	\$ 50,000,000	\$ 44,465,458	
11/21/2019	\$ 253,388,073	\$ -	\$ (45,520,021)	\$ 13,516,590	\$ (32,879,759)	\$ 188,404,883	\$ 1,269,566	\$ -	\$ 189,674,449	\$ 77,521,521	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,827,466	\$ 24,989,750	\$ -	\$ -	\$ 284,338,737	\$ 94,664,288	\$ 50,000,000	\$ 44,664,288	
11/22/2019	\$ 249,333,068	\$ -	\$ (44,393,935)	\$ 12,291,340	\$ (31,150,593)	\$ 186,079,880	\$ 633,377	\$ -	\$ 186,713,257	\$ 74,218,484	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 182,998,668	\$ 24,989,500	\$ -	\$ -	\$ 282,208,652	\$ 95,493,395	\$ 50,000,000	\$ 45,493,395	
11/25/2019	\$ 239,194,742	\$ -	\$ (52,407,693)	\$ 11,896,888	\$ (31,622,368)	\$ 167,061,569	\$ 1,545,355	\$ -	\$ 168,606,924	\$ 76,097,921	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 162,271,426	\$ 24,990,250	\$ -	\$ -	\$ 263,359,347	\$ 94,752,423	\$ 50,000,000	\$ 44,752,423	
11/26/2019	\$ 258,878,152	\$ -	\$ (47,810,048)	\$ 12,585,574	\$ (33,055,577)	\$ 190,598,101	\$ 978,364	\$ -	\$ 191,576,465	\$ 78,615,385	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 183,507,519	\$ 24,990,250	\$ -	\$ -	\$ 287,113,154	\$ 95,536,689	\$ 50,000,000	\$ 45,536,689	
11/27/2019	\$ 255,163,452	\$ -	\$ (50,863,274)	\$ 12,549,908	\$ (34,156,725)	\$ 182,693,361	\$ 985,274	\$ -	\$ 183,678,635	\$ 78,650,765	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 175,681,035	\$ 24,990,250	\$ -	\$ -	\$ 279,322,050	\$ 95,643,415	\$ 50,000,000	\$ 45,643,415	
11/28/2019	\$ 255,163,652	\$ -	\$ (50,861,954)	\$ 12,549,908	\$ (34,156,725)	\$ 182,694,881	\$ 986,661	\$ -	\$ 183,681,542	\$ 78,650,765	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 175,682,634	\$ 24,990,250	\$ -	\$ -	\$ 279,323,649	\$ 95,642,107	\$ 50,000,000	\$ 45,642,107	
11/29/2019	\$ 256,648,880	\$ -	\$ (49,044,449)	\$ 13,037,083	\$ (35,217,329)	\$ 185,424,185	\$ 1,452,865	\$ -	\$ 186,877,050	\$ 71,195,176	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 186,019,265	\$ 24,990,999	\$ -	\$ -	\$ 282,205,440	\$ 95,328,390	\$ 50,000,000	\$ 45,328,390	