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)	2. Net unrealized profit (loss) in open futures contracts	3. Exchange traded options 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)	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)	7. Deposited in segregated funds bank accounts A. Cash	B. Securities representing investments of customers funds	C. Securities held for particular customers or option customers in lieu of cash	8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash	B. Securities representing investments of customers funds	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 FCMs 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 Excess
10/3/2016	$ 241,331,269	$ -	$ (3,505,911)	$ 11,886,446	$ (34,709,541)	$215,002,263	$ 809,475	$ -	$ 215,811,738	$ 59,979,182	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$132,232,607	$ 75,053,747	$ -	$ -	$ 267,265,536	$ 51,453,798	$ 25,000,000	$ 26,453,798
10/4/2016	$ 236,012,469	$ -	$ (437,195)	$ 13,582,654	$ (38,411,456)	$210,746,472	$ 2,142,090	$ -	$ 212,888,562	$ 64,067,030	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$134,802,487	$ 75,050,749	$ -	$ -	$ 273,920,266	$ 61,031,704	$ 25,000,000	$ 36,031,704
10/5/2016	$ 248,989,938	$ -	$ 195,513	$ 13,918,475	$ (39,257,905)	$223,846,021	$ 674,659	$ -	$ 224,520,680	$ 65,998,768	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$138,275,622	$ 75,049,000	$ -	$ -	$ 279,323,390	$ 54,802,710	$ 25,000,000	$ 29,802,710
10/6/2016	$ 253,503,363	$ -	$ (1,915,197)	$ 14,443,068	$ (41,014,709)	$225,016,525	$ 663,666	$ -	$ 225,680,191	$ 64,243,765	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$139,297,863	$ 75,048,500	$ -	$ -	$ 278,590,128	$ 52,909,937	$ 25,000,000	$ 27,909,937
10/7/2016	$ 231,448,286	$ -	$ 4,230,319	$ 14,795,336	$ (41,563,492)	$208,910,449	$ 860,542	$ -	$ 209,770,991	$ 52,593,671	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$155,049,882	$ 75,048,500	$ -	$ -	$ 282,692,053	$ 72,921,062	$ 25,000,000	$ 47,921,062
10/10/2016	$ 220,071,841	$ -	$ 827,460	$ 14,315,384	$ (42,910,223)	$192,304,462	$ 2,013,131	$ -	$ 194,317,593	$ 52,593,671	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$150,646,217	$ 75,042,925	$ -	$ -	$ 278,282,813	$ 83,965,220	$ 25,000,000	$ 58,965,220
10/11/2016	$ 232,324,551	$ -	$ 10,396,331	$ 16,089,144	$ (45,177,100)	$213,632,926	$ 1,973,068	$ -	$ 215,605,994	$ 56,291,989	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$154,787,592	$ 75,042,998	$ -	$ -	$ 286,122,579	$ 70,516,585	$ 25,000,000	$ 45,516,585
10/12/2016	$ 254,633,753	$ -	$ 11,932,671	$ 16,113,783	$ (45,091,908)	$237,588,299	$ 624,407	$ -	$ 238,212,706	$ 55,594,435	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$165,870,708	$ 75,041,249	$ -	$ -	$ 296,506,392	$ 58,293,686	$ 25,000,000	$ 33,293,686
10/13/2016	$ 252,023,933	$ -	$ 15,852,230	$ 17,351,394	$ (46,008,388)	$239,219,169	$ 1,025,708	$ -	$ 240,244,877	$ 54,619,671	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$172,765,152	$ 75,040,249	$ -	$ -	$ 302,425,072	$ 62,180,195	$ 25,000,000	$ 37,180,195
10/14/2016	$ 245,201,999	$ -	$ 13,916,007	$ 16,686,372	$ (45,211,688)	$230,592,690	$ 911,323	$ -	$ 231,504,013	$ 54,069,095	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$196,900,684	$ 50,037,497	$ -	$ -	$ 301,007,276	$ 69,503,263	$ 25,000,000	$ 44,503,263
10/17/2016	$ 250,151,200	$ -	$ 16,176,124	$ 15,739,364	$ (41,133,683)	$240,933,005	$ 530,155	$ -	$ 241,463,160	$ 55,783,224	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$192,337,853	$ 50,036,998	$ -	$ -	$ 298,158,075	$ 56,694,915	$ 25,000,000	$ 31,694,915
10/18/2016	$ 248,474,155	$ -	$ 12,260,342	$ 14,424,894	$ (37,900,489)	$237,258,902	$ 519,962	$ -	$ 237,778,864	$ 55,108,584	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$193,861,009	$ 50,036,498	$ -	$ -	$ 299,006,091	$ 61,227,227	$ 25,000,000	$ 36,227,227
10/19/2016	$ 248,676,772	$ -	$ 10,382,860	$ 13,903,301	$ (37,028,197)	$235,934,736	$ 437,155	$ -	$ 236,371,891	$ 55,920,743	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$183,575,626	$ 50,034,999	$ -	$ -	$ 289,531,368	$ 53,159,477	$ 25,000,000	$ 28,159,477
10/20/2016	$ 235,693,671	$ -	$ 9,516,836	$ 13,885,518	$ (35,166,740)	$223,929,285	$ 608,259	$ -	$ 224,537,544	$ 65,298,463	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$187,265,422	$ 50,034,499	$ -	$ -	$ 302,598,384	$ 78,060,840	$ 25,000,000	$ 53,060,840
10/21/2016	$ 211,537,029	$ -	$ 9,618,170	$ 13,268,109	$ (33,507,515)	$200,915,793	$ 511,905	$ -	$ 201,427,698	$ 55,756,163	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$167,252,393	$ 50,032,000	$ -	$ -	$ 273,040,556	$ 71,612,858	$ 25,000,000	$ 46,612,858
10/24/2016	$ 212,389,442	$ -	$ 7,273,284	$ 12,748,568	$ (33,127,361)	$199,283,933	$ 741,513	$ -	$ 200,025,446	$ 56,589,647	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$147,569,253	$ 50,032,000	$ -	$ -	$ 254,190,900	$ 54,165,454	$ 25,000,000	$ 29,165,454
10/25/2016	$ 223,166,301	$ -	$ 9,112,033	$ 13,087,053	$ (33,461,588)	$211,903,799	$ 635,788	$ -	$ 212,539,587	$ 58,606,022	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$163,610,159	$ 50,031,501	$ -	$ -	$ 272,247,682	$ 59,708,095	$ 25,000,000	$ 34,708,095
10/26/2016	$ 222,686,858	$ -	$ 10,843,491	$ 13,525,742	$ (36,363,082)	$210,693,009	$ 771,751	$ -	$ 211,464,760	$ 58,237,530	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$164,785,010	$ 50,029,498	$ -	$ -	$ 273,052,038	$ 61,587,278	$ 25,000,000	$ 36,587,278
10/27/2016	$ 231,541,557	$ -	$ 13,784,301	$ 14,833,424	$ (40,313,706)	$219,845,576	$ 1,218,813	$ -	$ 221,064,389	$ 53,004,662	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$150,454,261	$ 75,210,997	$ -	$ -	$ 278,669,920	$ 57,605,531	$ 25,000,000	$ 32,605,531
10/28/2016	$ 222,241,707	$ -	$ 19,589,174	$ 16,278,066	$ (44,995,095)	$213,113,852	$ 684,083	$ -	$ 213,797,935	$ 53,806,385	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$166,734,372	$ 75,203,249	$ -	$ -	$ 295,744,006	$ 81,946,071	$ 25,000,000	$ 56,946,071
10/31/2016	$ 228,836,900	$ -	$ 12,764,654	$ 17,481,587	$ (48,268,944)	$210,814,197	$ 2,470,429	$ -	$ 213,284,626	$ 54,216,019	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$129,293,406	$ 75,201,998	$ -	$ -	$ 258,711,423	$ 45,426,797	$ 25,000,000	$ 20,426,797