

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		4. Net equity value (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with debit balances		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated accounts	B. Securities representing investments of customers	8. Margins on deposit with clearing organizations		C. Securities held for particular customers or in lieu of cash	C. Securities held for particular customers or in lieu of cash	9. Net settlement from (to) derivatives clearing organizations		10. Exchange traded options	11. Net equities with other FCIMs		B. Securities representing investments of customers	C. Securities held for particular customers or in lieu of cash		12. Segregated funds on hand (describe)	13. Total amount in segregation (add lines 7 through 12)		14. Excess 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 Excess
				A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts (sold)		Less: amount offset by customer owned securities	A. Cash				A. Cash	A. Cash			A. Cash	A. Net liquidating equity		B. Value of open short option contracts	A. Net liquidating equity		B. Value of open short option contracts	A. Net liquidating equity		B. Value of open short option contracts	A. Net liquidating equity			
10/1/2019	\$ 202,633,617	\$ -	\$ (13,497,400)	\$ 21,330,840	\$ (42,142,031)	\$ 168,325,026	\$ 2,642,832	\$ -	\$ 170,967,858	\$ 69,065,341	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 174,380,854	\$ 24,962,999	\$ -	\$ -	\$ -	\$ 268,406,194	\$ 97,441,336	\$ 50,000,000	\$ 47,441,336	
10/2/2019	\$ 204,319,925	\$ -	\$ (17,277,464)	\$ 23,790,475	\$ (48,901,310)	\$ 163,930,626	\$ 2,716,220	\$ -	\$ 166,646,846	\$ 71,655,411	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 167,743,221	\$ 24,966,749	\$ -	\$ -	\$ -	\$ 264,365,381	\$ 97,718,535	\$ 50,000,000	\$ 47,718,535	
10/3/2019	\$ 210,939,642	\$ -	\$ (11,982,791)	\$ 22,781,194	\$ (45,327,284)	\$ 177,010,761	\$ 2,341,880	\$ -	\$ 179,352,641	\$ 69,601,523	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 183,152,161	\$ 24,972,750	\$ -	\$ -	\$ -	\$ 277,726,434	\$ 98,373,793	\$ 50,000,000	\$ 48,373,793	
10/4/2019	\$ 199,887,089	\$ -	\$ (13,007,626)	\$ 18,779,136	\$ (39,232,704)	\$ 166,425,895	\$ 1,791,434	\$ -	\$ 168,217,329	\$ 68,233,560	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 174,181,268	\$ 24,975,500	\$ -	\$ -	\$ -	\$ 267,390,328	\$ 99,172,999	\$ 50,000,000	\$ 49,172,999	
10/7/2019	\$ 200,968,950	\$ -	\$ (12,436,185)	\$ 18,583,498	\$ (38,238,380)	\$ 168,877,883	\$ 1,157,216	\$ -	\$ 170,035,099	\$ 80,484,987	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 164,621,673	\$ 24,972,750	\$ -	\$ -	\$ -	\$ 270,079,410	\$ 100,044,311	\$ 50,000,000	\$ 50,044,311	
10/8/2019	\$ 201,790,444	\$ -	\$ (9,048,263)	\$ 22,352,477	\$ (43,869,695)	\$ 171,424,963	\$ 1,440,784	\$ -	\$ 172,865,747	\$ 78,376,916	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,551,503	\$ 24,970,751	\$ -	\$ -	\$ -	\$ 272,899,170	\$ 100,033,423	\$ 50,000,000	\$ 50,033,423	
10/9/2019	\$ 203,498,062	\$ -	\$ (8,586,269)	\$ 19,533,304	\$ (39,287,397)	\$ 176,168,700	\$ 1,137,312	\$ -	\$ 176,296,012	\$ 81,406,933	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 170,451,928	\$ 24,973,749	\$ -	\$ -	\$ -	\$ 276,832,610	\$ 100,536,698	\$ 50,000,000	\$ 50,536,698	
10/10/2019	\$ 201,048,812	\$ -	\$ (13,090,134)	\$ 19,145,364	\$ (38,994,458)	\$ 168,109,584	\$ 2,135,575	\$ -	\$ 170,245,159	\$ 69,267,044	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 168,796,084	\$ 24,975,500	\$ -	\$ -	\$ -	\$ 263,038,628	\$ 92,793,469	\$ 50,000,000	\$ 42,793,469	
10/11/2019	\$ 197,879,840	\$ -	\$ (12,627,419)	\$ 19,339,100	\$ (39,212,297)	\$ 165,379,224	\$ 1,586,677	\$ -	\$ 166,965,901	\$ 66,383,637	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,243,500	\$ 24,975,500	\$ -	\$ -	\$ -	\$ 260,602,640	\$ 93,636,739	\$ 50,000,000	\$ 43,636,739	
10/14/2019	\$ 197,627,860	\$ -	\$ (10,989,982)	\$ 17,075,633	\$ (35,427,069)	\$ 168,286,445	\$ 2,542,784	\$ -	\$ 170,829,229	\$ 66,383,637	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 172,325,190	\$ 24,973,749	\$ -	\$ -	\$ -	\$ 263,862,576	\$ 92,853,347	\$ 50,000,000	\$ 42,853,347	
10/15/2019	\$ 217,329,236	\$ -	\$ (22,397,535)	\$ 18,406,762	\$ (37,754,977)	\$ 175,583,486	\$ 1,285,697	\$ -	\$ 176,869,183	\$ 89,280,476	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 156,921,263	\$ 24,978,500	\$ -	\$ -	\$ -	\$ 271,180,239	\$ 94,311,056	\$ 50,000,000	\$ 44,311,056	
10/16/2019	\$ 218,572,184	\$ -	\$ (17,185,809)	\$ 17,024,801	\$ (35,184,735)	\$ 183,226,441	\$ 704,014	\$ -	\$ 183,930,455	\$ 73,323,295	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 180,717,204	\$ 24,976,500	\$ -	\$ -	\$ -	\$ 278,016,999	\$ 95,086,544	\$ 50,000,000	\$ 45,086,544	
10/17/2019	\$ 208,729,789	\$ -	\$ (14,856,055)	\$ 14,122,095	\$ (31,429,201)	\$ 176,566,628	\$ 894,692	\$ -	\$ 177,461,320	\$ 73,632,061	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 173,955,605	\$ 24,980,499	\$ -	\$ -	\$ -	\$ 272,568,165	\$ 95,106,845	\$ 50,000,000	\$ 45,106,845	
10/18/2019	\$ 200,287,326	\$ -	\$ (11,405,238)	\$ 15,090,087	\$ (32,314,603)	\$ 171,657,572	\$ 828,666	\$ -	\$ 172,486,238	\$ 68,216,952	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 174,678,281	\$ 24,978,500	\$ -	\$ -	\$ -	\$ 267,873,733	\$ 95,387,495	\$ 50,000,000	\$ 45,387,495	
10/21/2019	\$ 183,384,368	\$ -	\$ (17,559,574)	\$ 15,720,706	\$ (32,836,296)	\$ 158,718,224	\$ 1,576,797	\$ -	\$ 160,295,021	\$ 77,637,019	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 152,490,169	\$ 24,982,500	\$ -	\$ -	\$ -	\$ 255,109,688	\$ 94,814,667	\$ 50,000,000	\$ 44,814,667	
10/22/2019	\$ 209,651,624	\$ -	\$ (12,692,338)	\$ 14,662,287	\$ (31,611,054)	\$ 180,440,519	\$ 1,283,240	\$ -	\$ 181,703,759	\$ 72,272,416	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 179,761,964	\$ 24,978,500	\$ -	\$ -	\$ -	\$ 277,012,880	\$ 95,309,121	\$ 50,000,000	\$ 45,309,121	
10/23/2019	\$ 204,309,285	\$ -	\$ (12,717,895)	\$ 12,732,302	\$ (29,111,486)	\$ 175,212,206	\$ 1,210,544	\$ -	\$ 176,422,750	\$ 73,540,465	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 173,457,530	\$ 24,982,500	\$ -	\$ -	\$ -	\$ 271,980,495	\$ 95,557,745	\$ 50,000,000	\$ 45,557,745	
10/24/2019	\$ 208,695,821	\$ -	\$ (11,146,707)	\$ 12,445,430	\$ (28,631,622)	\$ 181,362,922	\$ 552,739	\$ -	\$ 181,915,061	\$ 77,274,693	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 176,053,959	\$ 24,979,500	\$ -	\$ -	\$ -	\$ 278,308,152	\$ 96,392,491	\$ 50,000,000	\$ 46,392,491	
10/25/2019	\$ 201,965,706	\$ -	\$ (18,064,206)	\$ 12,313,160	\$ (28,867,786)	\$ 167,346,874	\$ 1,318,554	\$ -	\$ 168,665,428	\$ 70,296,478	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,215,658	\$ 24,985,250	\$ -	\$ -	\$ -	\$ 264,497,396	\$ 95,831,958	\$ 50,000,000	\$ 45,831,958	
10/28/2019	\$ 211,651,985	\$ -	\$ (24,909,119)	\$ 12,826,273	\$ (29,728,048)	\$ 169,841,091	\$ 706,252	\$ -	\$ 170,547,343	\$ 80,780,540	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 161,995,766	\$ 24,983,500	\$ -	\$ -	\$ -	\$ 267,159,806	\$ 96,612,463	\$ 50,000,000	\$ 46,612,463	
10/29/2019	\$ 226,403,290	\$ -	\$ (22,377,389)	\$ 14,374,275	\$ (31,052,082)	\$ 187,348,094	\$ 637,886	\$ -	\$ 187,985,980	\$ 77,898,456	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,953,383	\$ 24,981,501	\$ -	\$ -	\$ -	\$ 284,833,340	\$ 96,847,360	\$ 50,000,000	\$ 46,847,360	
10/30/2019	\$ 218,360,405	\$ -	\$ (24,496,722)	\$ 12,656,972	\$ (29,311,261)	\$ 177,229,394	\$ 1,023,244	\$ -	\$ 178,252,638	\$ 77,282,769	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 172,684,035	\$ 24,986,250	\$ -	\$ -	\$ -	\$ 274,953,054	\$ 96,700,416	\$ 50,000,000	\$ 46,700,416	
10/31/2019	\$ 219,587,760	\$ -	\$ (19,744,279)	\$ 12,675,945	\$ (29,220,060)	\$ 183,299,366	\$ 1,128,281	\$ -	\$ 184,427,647	\$ 75,429,394	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 180,822,655	\$ 24,988,251	\$ -	\$ -	\$ -	\$ 281,240,300	\$ 96,812,653	\$ 50,000,000	\$ 46,812,653	