

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	2. Net unrealized profit (loss) in open futures contracts	3. Exchange traded options		4. Net equity (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with a debit balance - gross amount		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts	C. Securities held for particular customers or organizations of contract markets		8. Margins on deposit with clearing organizations of contract markets	C. Securities held for particular customers or organizations of contract markets		9. Net settlement from (to) clearing organizations of contract markets	10. Exchange traded options		11. Net equities with other FCIMs	C. Securities held for particular customers or organizations of contract markets		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 segregation	16. Excess (deficiency) Management Target Amount over/(under) 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	B. Securities representing investments of customers in lieu of cash			B. Securities representing investments of customers in lieu of cash	A. Value of open long option contracts		B. Value of open short option contracts	A. Net liquidating equity		B. Securities representing investments of customers in lieu of cash									
9/1/2017	\$ 303,743,081	\$ -	\$ (31,277,010)	\$ 21,237,672	\$ (51,141,199)	\$ 242,562,544	\$ 566,103	\$ -	\$ 243,128,647	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 171,902,818	\$ 74,942,749	\$ -	\$ -	\$ 303,430,845	\$ 60,302,198	\$ 25,000,000	\$ 35,302,198
9/4/2017	\$ 303,765,456	\$ -	\$ (31,273,785)	\$ 21,237,672	\$ (51,141,199)	\$ 242,588,144	\$ 572,278	\$ -	\$ 243,160,422	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 171,929,157	\$ 74,942,749	\$ -	\$ -	\$ 303,457,184	\$ 60,296,762	\$ 25,000,000	\$ 35,296,762
9/5/2017	\$ 288,566,821	\$ -	\$ (21,517,444)	\$ 25,401,222	\$ (59,835,510)	\$ 232,615,089	\$ 1,452,880	\$ -	\$ 234,067,969	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 170,943,412	\$ 74,946,247	\$ -	\$ -	\$ 306,324,239	\$ 72,256,270	\$ 25,000,000	\$ 47,256,270
9/6/2017	\$ 315,476,135	\$ -	\$ (23,308,602)	\$ 24,284,395	\$ (58,351,983)	\$ 258,099,945	\$ 641,101	\$ -	\$ 258,741,046	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 182,374,000	\$ 74,940,747	\$ -	\$ -	\$ 314,742,234	\$ 56,001,188	\$ 25,000,000	\$ 31,001,188
9/7/2017	\$ 319,794,623	\$ -	\$ (25,574,102)	\$ 24,676,180	\$ (59,422,558)	\$ 259,474,143	\$ 726,023	\$ -	\$ 260,200,166	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,782,105	\$ 74,941,998	\$ -	\$ -	\$ 311,842,997	\$ 51,642,831	\$ 25,000,000	\$ 26,642,831
9/8/2017	\$ 302,257,761	\$ -	\$ (15,771,496)	\$ 25,519,061	\$ (59,710,830)	\$ 252,294,496	\$ 1,027,491	\$ -	\$ 253,321,987	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 199,909,947	\$ 74,945,748	\$ -	\$ -	\$ 331,675,780	\$ 78,353,793	\$ 25,000,000	\$ 53,353,793
9/11/2017	\$ 295,193,934	\$ -	\$ (28,882,556)	\$ 22,141,677	\$ (53,493,527)	\$ 234,959,528	\$ 1,149,298	\$ -	\$ 236,108,826	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 168,104,780	\$ 74,940,497	\$ -	\$ -	\$ 298,946,736	\$ 62,837,910	\$ 25,000,000	\$ 37,837,910
9/12/2017	\$ 326,436,598	\$ -	\$ (28,852,811)	\$ 19,775,549	\$ (51,116,296)	\$ 266,243,040	\$ 798,033	\$ -	\$ 267,041,073	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 182,883,961	\$ 74,940,998	\$ -	\$ -	\$ 327,423,102	\$ 60,382,029	\$ 25,000,000	\$ 35,382,029
9/13/2017	\$ 328,595,768	\$ -	\$ (26,278,778)	\$ 18,496,809	\$ (49,655,538)	\$ 271,158,261	\$ 646,224	\$ -	\$ 271,804,485	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 183,183,282	\$ 74,940,998	\$ -	\$ -	\$ 330,968,299	\$ 59,163,814	\$ 25,000,000	\$ 34,163,814
9/14/2017	\$ 327,819,692	\$ -	\$ (19,561,659)	\$ 18,345,989	\$ (49,861,608)	\$ 276,742,414	\$ 624,865	\$ -	\$ 277,367,279	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 183,599,551	\$ 74,941,498	\$ -	\$ -	\$ 331,900,107	\$ 54,532,828	\$ 25,000,000	\$ 29,532,828
9/15/2017	\$ 285,746,557	\$ -	\$ (21,771,244)	\$ 17,469,003	\$ (46,725,890)	\$ 234,718,426	\$ 766,121	\$ -	\$ 235,484,547	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 182,933,917	\$ 74,938,248	\$ -	\$ -	\$ 315,296,107	\$ 79,811,560	\$ 25,000,000	\$ 54,811,560
9/18/2017	\$ 280,703,023	\$ -	\$ (19,928,220)	\$ 17,959,863	\$ (46,223,730)	\$ 232,510,936	\$ 737,300	\$ -	\$ 233,248,236	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 157,546,783	\$ 74,929,247	\$ -	\$ -	\$ 290,118,027	\$ 56,869,791	\$ 25,000,000	\$ 31,869,791
9/19/2017	\$ 296,443,796	\$ -	\$ (20,262,974)	\$ 18,424,001	\$ (46,715,387)	\$ 247,889,436	\$ 402,750	\$ -	\$ 248,292,186	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 165,972,899	\$ 74,932,497	\$ -	\$ -	\$ 298,584,567	\$ 50,292,381	\$ 25,000,000	\$ 25,292,381
9/20/2017	\$ 291,011,470	\$ -	\$ (19,675,623)	\$ 18,689,587	\$ (47,199,476)	\$ 242,825,958	\$ 583,289	\$ -	\$ 243,409,247	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,626,547	\$ 74,934,248	\$ -	\$ -	\$ 298,096,559	\$ 54,687,312	\$ 25,000,000	\$ 29,687,312
9/21/2017	\$ 295,627,466	\$ -	\$ (17,256,460)	\$ 18,738,878	\$ (47,468,201)	\$ 249,641,683	\$ 634,078	\$ -	\$ 250,275,761	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 170,541,746	\$ 74,932,499	\$ -	\$ -	\$ 301,646,430	\$ 51,370,669	\$ 25,000,000	\$ 26,370,669
9/22/2017	\$ 292,533,782	\$ -	\$ (15,693,532)	\$ 18,099,662	\$ (46,367,279)	\$ 248,572,630	\$ 496,543	\$ -	\$ 249,069,173	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 175,884,025	\$ 74,935,000	\$ -	\$ -	\$ 305,583,164	\$ 56,513,991	\$ 25,000,000	\$ 31,513,991
9/25/2017	\$ 285,823,340	\$ -	\$ (14,363,352)	\$ 19,875,819	\$ (52,157,371)	\$ 239,178,436	\$ 1,555,888	\$ -	\$ 240,734,324	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 169,529,845	\$ 74,944,498	\$ -	\$ -	\$ 297,631,361	\$ 56,897,037	\$ 25,000,000	\$ 31,897,037
9/26/2017	\$ 303,683,177	\$ -	\$ (14,974,664)	\$ 19,280,418	\$ (49,416,779)	\$ 258,572,152	\$ 513,848	\$ -	\$ 259,086,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 186,577,876	\$ 74,940,748	\$ -	\$ -	\$ 317,246,240	\$ 58,160,240	\$ 25,000,000	\$ 33,160,240
9/27/2017	\$ 298,129,496	\$ -	\$ (23,295,048)	\$ 18,121,882	\$ (50,439,734)	\$ 243,516,596	\$ 1,119,608	\$ -	\$ 244,636,204	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 170,970,545	\$ 74,929,999	\$ -	\$ -	\$ 300,789,730	\$ 56,153,526	\$ 25,000,000	\$ 31,153,526
9/28/2017	\$ 315,373,817	\$ -	\$ (23,394,689)	\$ 18,008,090	\$ (47,747,165)	\$ 262,240,053	\$ 680,660	\$ -	\$ 262,920,713	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 186,310,083	\$ 74,939,999	\$ -	\$ -	\$ 317,098,294	\$ 54,177,581	\$ 25,000,000	\$ 29,177,581
9/29/2017	\$ 296,155,010	\$ -	\$ (30,842,813)	\$ 16,495,249	\$ (47,513,785)	\$ 234,293,661	\$ 619,303	\$ -	\$ 234,912,964	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 178,261,673	\$ 74,939,247	\$ -	\$ -	\$ 309,533,739	\$ 74,620,775	\$ 25,000,000	\$ 49,620,775