## 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 defict 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| September 30, 2017 | $ 296,155,010 | $ - | $ (30,842,813) | $ 16,495,249 | $ (47,513,785) | $234,293,661 | $ 619,303 | $ - | $ 234,912,964 | $ 56,332,819 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $178,261,673 | $ 74,939,247 | $ - | $ - | $ 309,533,739 | $ 74,620,775 | $ 25,000,000 | $ 49,620,775 |
| October 31, 2017 | $ 343,018,279 | $ - | $ (56,713,309) | $ 20,568,351 | $ (58,169,568) | $248,703,753 | $ 478,385 | $ - | $ 249,182,138 | $ 56,869,976 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $182,662,184 | $ 74,936,999 | $ - | $ - | $ 314,469,159 | $ 65,287,021 | $ 25,000,000 | $ 40,287,021 |
| November 30, 2017 | $ 317,379,569 | $ - | $ (58,855,862) | $ 23,283,459 | $ (62,110,038) | $219,697,128 | $ 1,453,735 | $ - | $ 221,150,863 | $ 59,518,623 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $169,302,595 | $ 74,934,748 | $ - | $ - | $ 303,755,966 | $ 82,605,103 | $ 25,000,000 | $ 57,605,103 |
| December 31, 2017 | $ 249,956,874 | $ - | $ (10,665,164) | $ 28,018,448 | $ (64,445,630) | $202,864,528 | $ 1,044,969 | $ - | $ 203,909,497 | $ 53,401,982 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $191,689,933 | $ 49,954,000 | $ - | $ - | $ 295,045,915 | $ 91,136,418 | $ 25,000,000 | $ 66,136,418 |
| January 31, 2018 | $ 344,170,471 | $ - | $ (22,033,197) | $ 47,515,436 | $ (91,604,584) | $278,048,126 | $ 1,841,308 | $ - | $ 279,889,434 | $ 42,817,961 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $235,179,086 | $ 49,772,498 | $ - | $ - | $ 327,769,545 | $ 47,880,111 | $ 25,000,000 | $ 22,880,111 |
| February 28, 2018 | $ 244,010,567 | $ - | $ (20,425,607) | $ 35,450,889 | $ (58,127,135) | $200,908,714 | $ 2,195,970 | $ - | $ 203,104,684 | $117,821,777 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $113,383,576 | $ 49,751,248 | $ - | $ - | $ 280,956,601 | $ 77,851,917 | $ 25,000,000 | $ 52,851,917 |
| March 31, 2018 | $ 270,165,935 | $ - | $ (15,564,800) | $ 33,063,097 | $ (51,647,370) | $236,016,861 | $ 8 | $ - | $ 236,016,870 | $128,919,272 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $137,865,428 | $ 49,777,497 | $ - | $ - | $ 316,562,198 | $ 80,545,328 | $ 25,000,000 | $ 55,545,328 |
| April 30, 2018 | $ 209,526,307 | $ - | $ (11,685,533) | $ 21,740,251 | $ (38,454,382) | $181,126,643 | $ 4,103,878 | $ - | $ 185,230,521 | $120,184,990 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 90,538,567 | $ 49,795,750 | $ - | $ - | $ 260,519,307 | $ 75,288,787 | $ 25,000,000 | $ 50,288,787 |
| May 31, 2018 | $ 253,497,531 | $ - | $ (20,514,938) | $ 20,392,176 | $ (43,601,843) | $209,772,926 | $ 1,284,751 | $ - | $ 211,057,677 | $117,147,139 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $121,260,579 | $ 49,834,750 | $ - | $ - | $ 288,242,468 | $ 77,184,791 | $ 35,000,000 | $ 42,184,791 |
| June 30, 2018 | $ 271,435,262 | $ - | $ (15,610,205) | $ 26,444,920 | $ (52,356,246) | $229,913,731 | $ 1,064,094 | $ - | $ 230,977,825 | $112,955,853 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $169,584,195 | $ 24,859,501 | $ - | $ - | $ 307,399,549 | $ 76,421,724 | $ 35,000,000 | $ 41,421,724 |
| July 31, 2018 | $ 233,265,364 | $ - | $ (7,347,723) | $ 15,867,037 | $ (35,483,366) | $206,301,312 | $ 726,233 | $ - | $ 207,027,545 | $121,876,863 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $156,032,582 | $ 24,883,751 | $ - | $ - | $ 302,793,196 | $ 95,765,651 | $ 50,000,000 | $ 45,765,651 |
| August 31, 2018 | $ 245,367,529 | $ - | $ (24,583,187) | $ 16,637,241 | $ (39,238,987) | $198,182,596 | $ 789,972 | $ - | $ 198,972,568 | $110,435,617 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $158,772,366 | $ 24,903,250 | $ - | $ - | $ 294,111,233 | $ 95,138,665 | $ 50,000,000 | $ 45,138,665 |