

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	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 debit customer balances - gross amount		6. Amount in segregated funds bank (add accounts lines 4 and 5)	7. Deposited in segregated funds bank	8. Margins on deposit with clearing organizations of contract markets	9. Net settlement from (to)	10. Exchange traded options		11. Net equities with other FCMs	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		
			A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)		A. Cash	B. Securities representing investments of customers funds					A. Value of open long option contracts	B. Value of open short option contracts								
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
September 30, 2018	\$ 238,473,277	\$ -	\$ (2,002,753)	\$ 16,561,595	\$ (43,326,542)	\$ 209,705,577	\$ 711,921	\$ -	\$ 210,417,498	\$ 105,097,961	\$ -	\$ -	\$ -	\$ 175,286,752	\$ 24,918,501	\$ -	\$ -	\$ 305,303,214	\$ 94,885,716	\$ 50,000,000	\$ 44,885,716
October 31, 2018	\$ 259,137,457	\$ -	\$ (22,581,791)	\$ 23,872,089	\$ (60,891,465)	\$ 199,536,290	\$ 1,999,701	\$ -	\$ 201,535,991	\$ 102,061,502	\$ -	\$ -	\$ -	\$ 170,734,064	\$ 24,942,000	\$ -	\$ -	\$ 297,737,566	\$ 96,201,575	\$ 50,000,000	\$ 46,201,575
November 30, 2018	\$ 222,370,009	\$ -	\$ (15,339,741)	\$ 24,936,934	\$ (58,712,708)	\$ 173,254,494	\$ 960,619	\$ -	\$ 174,215,113	\$ 105,715,446	\$ -	\$ -	\$ -	\$ 142,518,080	\$ 24,966,749	\$ -	\$ -	\$ 273,200,275	\$ 98,985,162	\$ 50,000,000	\$ 48,985,162