

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 balances - gross amount		6. Amount in segregated funds bank		7. Deposited funds bank investments of customers funds		8. Margins on deposit with clearing organizations of contract markets		9. Net settlement from (to) clearing organizations of contract markets		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. Cash	B. Securities (at market)	A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)	A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)	A. Cash	Less: amount offset by customer securities	A. Cash	B. Securities representing investments of customers funds	A. Cash	B. Securities representing investments of customers funds	A. Cash	B. Securities representing investments of customers funds	A. Value of open long option contracts	B. Value of open short option contracts	A. Net liquidating equity	B. Securities representing investments of customers funds	C. Securities held for particular customers or option 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 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, 2016	\$ 232,060,890	\$ -	\$ (4,599,844)	\$ 11,847,523	\$ (35,979,418)	\$ 203,329,151	\$ 1,095,518	\$ -	\$ 204,424,669	\$ 52,334,932	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 161,587,644	\$ 75,057,999	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 288,980,575	\$ 84,555,906	\$ 25,000,000	\$ 59,555,906				
October 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				
November 30, 2016	\$ 282,858,815	\$ -	\$ (20,650,140)	\$ 15,977,141	\$ (50,804,418)	\$ 227,381,398	\$ 1,448,306	\$ -	\$ 228,829,704	\$ 56,486,592	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 216,426,871	\$ 25,114,250	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 298,027,713	\$ 69,198,009	\$ 25,000,000	\$ 44,198,009				
December 31, 2016	\$ 278,954,837	\$ -	\$ (5,343,617)	\$ 17,714,971	\$ (42,032,036)	\$ 249,294,155	\$ 713,447	\$ -	\$ 250,007,602	\$ 56,890,930	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 185,254,578	\$ 75,114,748	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 317,260,256	\$ 67,252,654	\$ 25,000,000	\$ 42,252,654				
January 31, 2017	\$ 255,426,703	\$ -	\$ (13,107,602)	\$ 17,250,375	\$ (36,086,959)	\$ 223,482,517	\$ 745,773	\$ -	\$ 224,228,290	\$ 62,035,470	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 174,748,420	\$ 50,041,999	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 286,825,889	\$ 62,597,599	\$ 25,000,000	\$ 37,597,599				
February 28, 2017	\$ 387,251,901	\$ -	\$ (63,177,146)	\$ 26,375,086	\$ (58,888,680)	\$ 291,561,161	\$ 653,425	\$ -	\$ 292,214,586	\$ 54,327,732	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 222,507,926	\$ 75,015,749	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 351,851,407	\$ 59,636,821	\$ 25,000,000	\$ 34,636,821				
March 31, 2017	\$ 279,680,661	\$ -	\$ (10,527,869)	\$ 21,663,308	\$ (50,104,181)	\$ 240,711,919	\$ 526,134	\$ -	\$ 241,238,053	\$ 54,553,805	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 224,974,518	\$ 24,964,750	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 304,493,073	\$ 63,255,020	\$ 25,000,000	\$ 38,255,020				
April 30, 2017	\$ 319,759,661	\$ -	\$ (39,050,425)	\$ 20,920,185	\$ (46,328,195)	\$ 255,301,226	\$ 650,565	\$ -	\$ 255,951,791	\$ 55,916,321	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 188,251,822	\$ 74,912,497	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 319,080,640	\$ 63,128,849	\$ 25,000,000	\$ 38,128,849				
May 31, 2017	\$ 323,360,129	\$ -	\$ (56,773,892)	\$ 21,580,103	\$ (51,393,248)	\$ 236,773,092	\$ 788,418	\$ -	\$ 237,561,510	\$ 56,488,687	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 159,328,586	\$ 74,924,750	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 290,742,023	\$ 53,180,513	\$ 25,000,000	\$ 28,180,513				
June 30, 2017	\$ 249,371,882	\$ -	\$ 3,981,778	\$ 22,094,579	\$ (56,277,211)	\$ 219,171,028	\$ 817,148	\$ -	\$ 219,988,176	\$ 58,091,845	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 181,259,384	\$ 74,949,749	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 314,300,978	\$ 94,312,802	\$ 25,000,000	\$ 69,312,802				
July 31, 2017	\$ 276,217,720	\$ -	\$ (17,083,493)	\$ 20,345,286	\$ (55,757,433)	\$ 223,722,080	\$ 787,608	\$ -	\$ 224,509,688	\$ 56,693,219	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 177,782,119	\$ 49,939,998	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 284,415,336	\$ 59,905,648	\$ 25,000,000	\$ 34,905,648				
August 31, 2017	\$ 299,242,405	\$ -	\$ (31,183,361)	\$ 23,534,888	\$ (55,249,363)	\$ 236,344,569	\$ 1,541,219	\$ -	\$ 237,885,788	\$ 59,987,393	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 176,321,151	\$ 74,943,997	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 311,252,541	\$ 73,366,753	\$ 25,000,000	\$ 48,366,753				

NOTE: Customer business transferred from TD Ameritrade, Inc. effective 3/29/2015.