

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		Less: amount offset by customer securities		6. Amount segregated (add lines 4 and 5)		7. Deposited in segregated funds bank accounts		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		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)																																			
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -		
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

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