

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		4. Net equity (deficit) (add line 1, 2, and 3)		5. Accounts liquidating to a deficit and accounts with a debit balance		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts	B. Securities representing investments of customers	C. Securities held for particular customers or clearing organizations	8. Margins on deposit with clearing organizations	B. Securities representing investments of customers	C. Securities held for particular customers or clearing organizations	9. Net settlement from (to) derivatives clearing organizations	10. Exchange traded options	B. Value of open short option contracts	11. Net equities with other FCIMs	B. Securities representing investments of customers	C. Securities held for particular customers or clearing organizations	12. Segregated funds on hand (describe)	13. Total amount in segregation (add lines 7 through 12)	14. Excess (deficiency) funds in segregation (subtract line 13 from line 13)	15. Management Target Amount for Excess funds in segregation	16. Excess (deficiency) funds in segregation over (under) Management Target Excess
				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	Less: amount offset by customer owned securities	A. Cash	A. Cash																		
8/1/2022	\$ 645,065,660	\$ -	\$ (66,040,150)	\$ 102,499,541	\$ (135,098,218)	\$ 546,426,833	\$ 3,254,795	\$ -	\$ 549,681,628	\$ 173,114,480	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 540,823,587	\$ -	\$ -	\$ -	\$ 713,938,067	\$ 164,256,439	\$ 100,000,000	\$ 64,256,439
8/2/2022	\$ 631,584,063	\$ -	\$ (53,746,763)	\$ 101,010,601	\$ (132,240,608)	\$ 546,607,295	\$ 3,077,712	\$ -	\$ 549,685,007	\$ 167,110,390	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 547,620,380	\$ -	\$ -	\$ -	\$ 714,730,770	\$ 165,045,763	\$ 100,000,000	\$ 65,045,763
8/3/2022	\$ 613,800,893	\$ -	\$ (91,196,229)	\$ 104,097,500	\$ (138,386,978)	\$ 488,405,186	\$ 5,331,378	\$ -	\$ 493,736,564	\$ 171,474,946	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 485,917,140	\$ -	\$ -	\$ -	\$ 657,002,086	\$ 163,355,622	\$ 100,000,000	\$ 63,355,622
8/4/2022	\$ 668,846,532	\$ -	\$ (84,432,357)	\$ 102,675,362	\$ (137,159,359)	\$ 547,930,178	\$ 2,928,293	\$ -	\$ 550,858,471	\$ 174,427,039	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 542,833,964	\$ -	\$ -	\$ -	\$ 717,261,003	\$ 166,402,532	\$ 100,000,000	\$ 66,402,532
8/5/2022	\$ 647,310,893	\$ -	\$ (72,503,880)	\$ 97,068,267	\$ (129,409,372)	\$ 542,465,908	\$ 3,480,217	\$ -	\$ 545,946,125	\$ 156,462,625	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 555,764,233	\$ -	\$ -	\$ -	\$ 712,226,858	\$ 166,280,733	\$ 100,000,000	\$ 66,280,733
8/8/2022	\$ 627,960,979	\$ -	\$ (57,794,994)	\$ 97,906,152	\$ (131,907,129)	\$ 536,165,008	\$ 3,498,343	\$ -	\$ 539,663,351	\$ 173,989,657	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 532,456,550	\$ -	\$ -	\$ -	\$ 706,446,207	\$ 166,782,856	\$ 100,000,000	\$ 66,782,856
8/9/2022	\$ 631,445,466	\$ -	\$ (46,163,655)	\$ 96,615,451	\$ (130,235,755)	\$ 551,661,507	\$ 1,983,866	\$ -	\$ 553,645,373	\$ 161,739,532	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 560,659,971	\$ -	\$ -	\$ -	\$ 722,399,503	\$ 168,754,130	\$ 100,000,000	\$ 68,754,130
8/10/2022	\$ 603,249,535	\$ -	\$ (71,443,569)	\$ 97,696,547	\$ (132,427,621)	\$ 497,074,892	\$ 5,119,576	\$ -	\$ 502,194,468	\$ 165,487,268	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 502,674,340	\$ -	\$ -	\$ -	\$ 668,361,608	\$ 166,167,140	\$ 100,000,000	\$ 66,167,140
8/11/2022	\$ 649,105,223	\$ -	\$ (56,176,878)	\$ 103,104,136	\$ (137,179,233)	\$ 558,853,248	\$ 3,577,041	\$ -	\$ 562,430,289	\$ 171,859,078	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 558,863,914	\$ -	\$ -	\$ -	\$ 730,722,992	\$ 168,292,703	\$ 100,000,000	\$ 68,292,703
8/12/2022	\$ 640,462,249	\$ -	\$ (91,535,246)	\$ 110,593,697	\$ (150,639,872)	\$ 508,890,828	\$ 7,072,850	\$ -	\$ 515,963,678	\$ 151,820,435	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 515,511,775	\$ -	\$ -	\$ -	\$ 667,332,210	\$ 151,378,532	\$ 100,000,000	\$ 51,378,532
8/15/2022	\$ 675,808,163	\$ -	\$ (97,855,225)	\$ 110,745,800	\$ (149,422,440)	\$ 539,276,298	\$ 2,269,160	\$ -	\$ 544,545,459	\$ 167,798,401	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 530,372,297	\$ -	\$ -	\$ -	\$ 698,170,698	\$ 153,625,240	\$ 100,000,000	\$ 53,625,240
8/16/2022	\$ 695,912,992	\$ -	\$ (100,995,974)	\$ 114,372,256	\$ (153,084,781)	\$ 557,104,493	\$ 2,665,165	\$ -	\$ 559,769,658	\$ 166,280,272	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 550,216,298	\$ -	\$ -	\$ -	\$ 716,496,570	\$ 156,726,912	\$ 100,000,000	\$ 56,726,912
8/17/2022	\$ 731,159,189	\$ -	\$ (118,073,270)	\$ 109,792,947	\$ (147,072,150)	\$ 575,806,716	\$ 3,270,092	\$ -	\$ 579,076,808	\$ 150,223,279	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 585,540,833	\$ -	\$ -	\$ -	\$ 735,764,112	\$ 156,687,304	\$ 100,000,000	\$ 56,687,304
8/18/2022	\$ 716,012,467	\$ -	\$ (120,223,174)	\$ 108,683,439	\$ (146,264,441)	\$ 558,208,291	\$ 2,506,562	\$ -	\$ 560,714,853	\$ 172,990,221	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 645,637,000	\$ -	\$ -	\$ -	\$ 718,627,281	\$ 157,912,428	\$ 100,000,000	\$ 57,912,428
8/19/2022	\$ 691,051,007	\$ -	\$ (86,344,517)	\$ 104,694,979	\$ (139,375,015)	\$ 570,026,054	\$ 3,776,751	\$ -	\$ 573,802,805	\$ 137,845,874	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 593,144,604	\$ -	\$ -	\$ -	\$ 730,990,478	\$ 157,187,673	\$ 100,000,000	\$ 57,187,673
8/22/2022	\$ 637,142,366	\$ -	\$ (39,043,834)	\$ 108,507,016	\$ (142,691,089)	\$ 563,914,459	\$ 6,914,809	\$ -	\$ 569,829,268	\$ 146,180,539	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 579,276,597	\$ -	\$ -	\$ -	\$ 725,457,136	\$ 155,627,868	\$ 100,000,000	\$ 55,627,868
8/23/2022	\$ 636,246,537	\$ -	\$ (23,796,410)	\$ 106,556,832	\$ (137,743,117)	\$ 581,263,842	\$ 2,807,273	\$ -	\$ 584,071,115	\$ 162,135,526	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 581,192,104	\$ -	\$ -	\$ -	\$ 743,327,630	\$ 159,256,515	\$ 100,000,000	\$ 59,256,515
8/24/2022	\$ 628,806,384	\$ -	\$ (30,880,172)	\$ 104,647,917	\$ (133,947,496)	\$ 568,626,633	\$ 3,199,101	\$ -	\$ 571,825,734	\$ 176,159,023	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 555,026,999	\$ -	\$ -	\$ -	\$ 731,186,022	\$ 159,360,288	\$ 100,000,000	\$ 59,360,288
8/25/2022	\$ 608,826,426	\$ -	\$ (60,229,199)	\$ 103,686,713	\$ (134,361,989)	\$ 514,921,971	\$ 3,348,236	\$ -	\$ 518,270,207	\$ 157,588,156	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 520,415,128	\$ -	\$ -	\$ -	\$ 678,003,284	\$ 159,733,077	\$ 100,000,000	\$ 59,733,077
8/26/2022	\$ 610,841,304	\$ -	\$ (14,739,684)	\$ 102,767,230	\$ (137,418,534)	\$ 561,450,316	\$ 16,813,618	\$ -	\$ 577,063,934	\$ 132,861,785	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 592,297,727	\$ -	\$ -	\$ -	\$ 725,259,512	\$ 148,195,578	\$ 100,000,000	\$ 48,195,578
8/29/2022	\$ 608,154,358	\$ -	\$ (12,356,061)	\$ 105,554,507	\$ (136,443,395)	\$ 589,621,531	\$ 4,533,774	\$ -	\$ 594,155,305	\$ 168,812,162	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 585,275,083	\$ -	\$ -	\$ -	\$ 754,087,245	\$ 159,931,940	\$ 100,000,000	\$ 59,931,940
8/30/2022	\$ 602,966,718	\$ -	\$ (11,528,374)	\$ 105,900,063	\$ (137,722,412)	\$ 582,672,743	\$ 7,069,528	\$ -	\$ 589,742,271	\$ 168,399,823	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 579,423,690	\$ -	\$ -	\$ -	\$ 747,823,513	\$ 158,081,242	\$ 100,000,000	\$ 58,081,242
8/31/2022	\$ 621,395,138	\$ -	\$ (5,140,949)	\$ 105,269,962	\$ (137,692,229)	\$ 594,113,820	\$ 5,008,779	\$ -	\$ 599,122,999	\$ 179,921,324	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 580,010,254	\$ -	\$ -	\$ -	\$ 759,931,578	\$ 160,808,979	\$ 100,000,000	\$ 60,808,979