

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 debit balances		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts	8. Securities held for particular customers or clearing organizations	9. Net settlement from (to) derivatives clearing organizations	10. Exchange traded options	11. Net equities with other FCIMs	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 6)	15. Management Target 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														
12/1/2022	\$ 684,944,321	\$ -	\$ (70,506,924)	\$ 120,645,211	\$ (164,528,234)	\$ 570,554,374	\$ 3,228,477	\$ -	\$ 573,782,851	\$ 165,613,843	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 577,741,511	\$ -	\$ -	\$ 743,356,354	\$ 169,572,503	\$ 100,000,000	\$ 69,572,503
12/2/2022	\$ 652,763,864	\$ -	\$ (68,540,744)	\$ 117,118,615	\$ (158,963,261)	\$ 542,378,274	\$ 6,492,397	\$ -	\$ 548,870,671	\$ 161,548,238	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 554,313,487	\$ -	\$ -	\$ 715,861,725	\$ 166,991,054	\$ 100,000,000	\$ 66,991,054
12/5/2022	\$ 625,758,034	\$ -	\$ (61,480,550)	\$ 106,679,422	\$ (148,954,932)	\$ 521,901,974	\$ 8,467,163	\$ -	\$ 530,369,137	\$ 155,123,529	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 540,860,857	\$ -	\$ -	\$ 695,984,386	\$ 165,615,249	\$ 100,000,000	\$ 65,615,249
12/6/2022	\$ 649,540,050	\$ -	\$ (55,505,323)	\$ 105,097,953	\$ (152,917,055)	\$ 546,215,625	\$ 6,272,855	\$ -	\$ 552,488,480	\$ 170,015,596	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 551,343,019	\$ -	\$ -	\$ 721,358,615	\$ 168,870,135	\$ 100,000,000	\$ 68,870,135
12/7/2022	\$ 679,063,152	\$ -	\$ (49,808,592)	\$ 105,774,368	\$ (152,639,588)	\$ 582,389,340	\$ 3,505,623	\$ -	\$ 585,894,963	\$ 183,499,053	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 574,672,117	\$ -	\$ -	\$ 758,171,170	\$ 172,276,207	\$ 100,000,000	\$ 72,276,207
12/8/2022	\$ 659,395,777	\$ -	\$ (49,638,819)	\$ 107,288,880	\$ (153,278,447)	\$ 563,550,391	\$ 2,848,069	\$ -	\$ 566,399,060	\$ 171,119,747	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 568,802,531	\$ -	\$ -	\$ 739,922,278	\$ 173,523,218	\$ 100,000,000	\$ 73,523,218
12/9/2022	\$ 640,719,651	\$ -	\$ (35,749,776)	\$ 105,107,742	\$ (149,248,148)	\$ 580,829,469	\$ 3,622,362	\$ -	\$ 584,451,831	\$ 176,301,393	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 561,430,662	\$ -	\$ -	\$ 737,822,055	\$ 173,370,224	\$ 100,000,000	\$ 73,370,224
12/12/2022	\$ 588,158,008	\$ -	\$ (36,520,812)	\$ 111,834,634	\$ (156,590,664)	\$ 506,881,166	\$ 5,489,743	\$ -	\$ 512,370,909	\$ 169,336,467	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 515,007,670	\$ -	\$ -	\$ 684,344,137	\$ 171,973,228	\$ 100,000,000	\$ 71,973,228
12/13/2022	\$ 584,828,828	\$ -	\$ (29,278,581)	\$ 109,391,084	\$ (152,180,616)	\$ 512,760,715	\$ 8,922,199	\$ -	\$ 521,682,914	\$ 155,987,848	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 535,041,926	\$ -	\$ -	\$ 691,029,774	\$ 169,346,860	\$ 100,000,000	\$ 69,346,860
12/14/2022	\$ 580,533,142	\$ -	\$ (14,035,823)	\$ 100,067,422	\$ (137,285,722)	\$ 529,279,019	\$ 5,120,650	\$ -	\$ 534,399,669	\$ 168,163,519	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 539,012,172	\$ -	\$ -	\$ 708,175,691	\$ 173,776,022	\$ 100,000,000	\$ 73,776,022
12/15/2022	\$ 535,626,762	\$ -	\$ 12,749,684	\$ 95,768,397	\$ (134,109,649)	\$ 510,035,214	\$ 7,362,361	\$ -	\$ 517,397,575	\$ 145,238,464	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 527,322,941	\$ -	\$ -	\$ 672,561,325	\$ 155,163,750	\$ 100,000,000	\$ 55,163,750
12/16/2022	\$ 559,120,682	\$ -	\$ 31,305,996	\$ 87,840,149	\$ (120,908,377)	\$ 557,358,450	\$ 2,931,561	\$ -	\$ 560,290,011	\$ 159,591,951	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 560,941,410	\$ -	\$ -	\$ 720,533,361	\$ 160,243,350	\$ 100,000,000	\$ 60,243,350
12/19/2022	\$ 542,789,864	\$ -	\$ 22,315,904	\$ 83,538,273	\$ (117,222,046)	\$ 531,421,995	\$ 4,054,122	\$ -	\$ 535,476,117	\$ 173,870,552	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 521,261,452	\$ -	\$ -	\$ 695,132,004	\$ 159,655,887	\$ 100,000,000	\$ 59,655,887
12/20/2022	\$ 587,265,473	\$ -	\$ 25,289,238	\$ 84,358,476	\$ (115,919,711)	\$ 580,973,476	\$ 3,736,394	\$ -	\$ 584,709,870	\$ 185,198,810	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 560,096,114	\$ -	\$ -	\$ 745,294,924	\$ 160,585,054	\$ 100,000,000	\$ 60,585,054
12/21/2022	\$ 612,407,854	\$ -	\$ 27,141,494	\$ 88,140,807	\$ (115,993,130)	\$ 611,697,025	\$ 1,917,003	\$ -	\$ 613,614,028	\$ 214,031,628	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 562,535,579	\$ -	\$ -	\$ 776,567,207	\$ 162,953,179	\$ 100,000,000	\$ 62,953,179
12/22/2022	\$ 552,136,011	\$ -	\$ 18,819,596	\$ 90,432,158	\$ (120,293,641)	\$ 544,094,124	\$ 9,223,593	\$ -	\$ 550,317,717	\$ 167,935,397	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 538,707,402	\$ -	\$ -	\$ 708,642,799	\$ 156,326,082	\$ 100,000,000	\$ 56,326,082
12/23/2022	\$ 569,164,094	\$ -	\$ 29,552,232	\$ 82,697,508	\$ (111,229,136)	\$ 570,184,698	\$ 3,321,786	\$ -	\$ 573,506,484	\$ 161,485,178	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 574,825,798	\$ -	\$ -	\$ 736,310,976	\$ 162,804,492	\$ 100,000,000	\$ 62,804,492
12/26/2022	\$ 569,164,874	\$ -	\$ 29,551,432	\$ 82,697,508	\$ (111,229,136)	\$ 570,184,678	\$ 3,323,334	\$ -	\$ 573,508,012	\$ 161,485,178	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 574,825,798	\$ -	\$ -	\$ 736,310,976	\$ 162,802,964	\$ 100,000,000	\$ 62,802,964
12/27/2022	\$ 543,018,592	\$ -	\$ 32,873,084	\$ 82,198,250	\$ (108,734,406)	\$ 551,355,250	\$ 4,368,771	\$ -	\$ 555,724,291	\$ 173,349,262	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 539,598,881	\$ -	\$ -	\$ 717,948,143	\$ 162,223,852	\$ 100,000,000	\$ 62,223,852
12/28/2022	\$ 557,654,910	\$ -	\$ 24,859,142	\$ 82,329,153	\$ (107,152,139)	\$ 557,691,066	\$ 3,417,016	\$ -	\$ 561,108,082	\$ 180,352,444	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 544,491,921	\$ -	\$ -	\$ 724,844,365	\$ 163,736,283	\$ 100,000,000	\$ 63,736,283
12/29/2022	\$ 549,428,933	\$ -	\$ 23,220,189	\$ 80,627,568	\$ (105,476,756)	\$ 547,799,934	\$ 4,452,523	\$ -	\$ 552,252,457	\$ 149,899,192	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 565,519,240	\$ -	\$ -	\$ 715,418,432	\$ 163,165,975	\$ 100,000,000	\$ 63,165,975
12/30/2022	\$ 556,646,109	\$ -	\$ 32,392,795	\$ 79,977,923	\$ (104,627,059)	\$ 564,389,768	\$ 2,246,081	\$ -	\$ 566,635,849	\$ 168,182,961	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 564,874,271	\$ -	\$ -	\$ 733,057,232	\$ 166,421,383	\$ 100,000,000	\$ 66,421,383