

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 Cash	A. B. Securities (at market)	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 - gross amount		Less: amount offset by customer owned securities	6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts A. Cash	B. Securities representing investments of customers of customers funds	C. Securities held for particular customers or option customers in lieu of cash	8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash	B. Securities representing investments of customers of customers funds	C. Securities held for particular customers or option customers in lieu of cash	9. Net settlement from (to) derivatives clearing organizations of contract markets	10. Exchange traded options open long option contracts	B. Value of open short option contracts	11. Net equities with other FCIMs A. Net liquidating equity	B. Securities representing investments of customers 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 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 Excess		
			A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)		gross amount	owned securities																					
7/3/2023	\$ 779,783,770	\$ -	\$ (84,372,952)	\$ 80,140,734	\$(134,828,822)	\$640,722,730	\$ 1,196,826	\$ -	\$ 641,919,556	\$189,325,072	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 808,973,193	\$ 167,053,637	\$100,000,000	\$ 67,053,637	
7/4/2023	\$ 779,783,867	\$ -	\$ (84,373,166)	\$ 80,140,734	\$(134,828,822)	\$640,722,613	\$ 1,197,051	\$ -	\$ 641,919,664	\$189,325,072	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 808,973,091	\$ 167,053,427	\$100,000,000	\$ 67,053,427
7/5/2023	\$ 778,792,355	\$ -	\$ (72,257,933)	\$ 81,055,345	\$(134,838,797)	\$652,750,670	\$ 2,347,122	\$ -	\$ 655,098,092	\$171,725,594	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 821,501,084	\$ 166,402,992	\$100,000,000	\$ 66,402,992
7/6/2023	\$ 767,278,049	\$ -	\$ (58,221,384)	\$ 80,160,659	\$(134,918,825)	\$654,298,499	\$ 3,997,124	\$ -	\$ 658,295,623	\$153,964,987	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 823,649,293	\$ 165,353,670	\$100,000,000	\$ 65,353,670
7/7/2023	\$ 749,945,895	\$ -	\$ (37,219,139)	\$ 78,924,632	\$(127,606,921)	\$664,044,467	\$ 3,516,742	\$ -	\$ 667,561,209	\$151,576,016	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 834,672,247	\$ 167,111,038	\$100,000,000	\$ 67,111,038
7/10/2023	\$ 729,971,038	\$ -	\$ (35,521,579)	\$ 78,348,212	\$(126,683,957)	\$646,113,714	\$ 2,628,796	\$ -	\$ 648,742,470	\$180,101,490	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 817,296,630	\$ 168,554,160	\$100,000,000	\$ 68,554,160
7/11/2023	\$ 740,816,243	\$ -	\$ (43,792,753)	\$ 81,148,087	\$(130,828,665)	\$647,542,912	\$ 2,099,554	\$ -	\$ 649,642,466	\$190,420,763	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 819,226,903	\$ 169,584,437	\$100,000,000	\$ 69,584,437
7/12/2023	\$ 736,465,305	\$ -	\$ (57,016,735)	\$ 83,757,124	\$(131,937,240)	\$631,268,454	\$ 3,391,979	\$ -	\$ 634,660,433	\$161,024,560	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 803,625,160	\$ 168,964,727	\$100,000,000	\$ 68,964,727
7/13/2023	\$ 811,622,497	\$ -	\$ (96,975,283)	\$ 89,785,139	\$(144,651,906)	\$659,780,447	\$ 3,846,070	\$ -	\$ 663,626,517	\$180,794,975	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 832,697,563	\$ 169,071,046	\$100,000,000	\$ 69,071,046
7/14/2023	\$ 874,050,278	\$ -	\$ (85,832,781)	\$ 85,936,455	\$(138,218,886)	\$735,935,066	\$ 2,871,145	\$ -	\$ 738,806,211	\$165,472,850	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 909,420,099	\$ 170,613,888	\$100,000,000	\$ 70,613,888
7/17/2023	\$ 818,751,712	\$ -	\$ (114,343,091)	\$ 93,836,439	\$(150,554,939)	\$647,690,221	\$ 2,860,253	\$ -	\$ 650,550,474	\$197,895,350	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 821,613,129	\$ 171,062,654	\$100,000,000	\$ 71,062,654
7/18/2023	\$ 848,933,745	\$ -	\$ (134,107,557)	\$ 99,974,757	\$(160,196,558)	\$654,604,387	\$ 3,257,097	\$ -	\$ 657,861,484	\$172,334,446	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 829,072,188	\$ 171,210,704	\$100,000,000	\$ 71,210,704
7/19/2023	\$ 889,753,809	\$ -	\$ (129,207,268)	\$ 99,358,824	\$(159,545,086)	\$700,360,279	\$ 2,370,471	\$ -	\$ 702,730,750	\$184,395,523	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 875,392,394	\$ 172,661,644	\$100,000,000	\$ 72,661,644
7/20/2023	\$ 859,910,783	\$ -	\$ (84,738,620)	\$ 93,451,522	\$(149,930,988)	\$718,692,697	\$ 6,656,360	\$ -	\$ 725,349,057	\$146,605,946	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 880,187,158	\$ 154,838,101	\$100,000,000	\$ 54,838,101