

**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. Margins on deposit with clearing organizations	9. Net settlement from (to) derivatives clearing organizations	10. Exchange traded options A. Value of open long option contracts	11. Net equities with other FCMS A. Net liquidating equity	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 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	C. Securities held for particular customers or option customers in lieu of cash											
3/1/2023	\$ 713,887,779	\$ -	\$ (30,429,950)	\$ 79,580,655	\$ (108,080,428)	\$ 654,958,056	\$ 2,283,030	\$ -	\$ 657,241,086	\$ 168,443,482	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 822,751,936	\$ 165,510,850	\$ 100,000,000	\$ 65,510,850
3/2/2023	\$ 699,203,514	\$ -	\$ (53,287,644)	\$ 76,308,294	\$ (103,579,970)	\$ 618,704,194	\$ 5,009,390	\$ -	\$ 623,713,584	\$ 174,906,807	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 787,159,748	\$ 163,446,164	\$ 100,000,000	\$ 63,446,164
3/3/2023	\$ 681,045,925	\$ -	\$ (77,030,769)	\$ 78,180,067	\$ (108,512,102)	\$ 571,683,061	\$ 5,983,817	\$ -	\$ 677,666,878	\$ 148,009,968	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 740,770,852	\$ 163,103,974	\$ 100,000,000	\$ 63,103,974
3/6/2023	\$ 736,741,886	\$ -	\$ (66,443,217)	\$ 74,848,243	\$ (107,306,724)	\$ 617,840,188	\$ 2,869,810	\$ -	\$ 620,709,998	\$ 182,287,009	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 805,631,601	\$ 167,408,612	\$ 100,000,000	\$ 67,408,612
3/7/2023	\$ 715,483,196	\$ -	\$ (66,729,761)	\$ 76,369,168	\$ (108,422,815)	\$ 616,699,788	\$ 5,239,868	\$ -	\$ 621,939,656	\$ 148,140,763	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 809,475,349	\$ 165,000,000	\$ 100,000,000	\$ 65,000,000
3/8/2023	\$ 722,758,591	\$ -	\$ (77,674,993)	\$ 76,231,434	\$ (105,430,430)	\$ 615,984,602	\$ 2,753,656	\$ -	\$ 618,638,258	\$ 184,568,365	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 802,797,434	\$ 168,727,541	\$ 100,000,000	\$ 68,727,541
3/9/2023	\$ 727,327,499	\$ -	\$ (58,137,062)	\$ 82,128,392	\$ (127,107,981)	\$ 634,210,948	\$ 9,537,893	\$ -	\$ 643,748,741	\$ 155,603,103	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 806,446,499	\$ 162,697,738	\$ 100,000,000	\$ 62,697,738
3/10/2023	\$ 689,859,015	\$ -	\$ (15,172,029)	\$ 96,323,481	\$ (136,369,347)	\$ 634,641,120	\$ 7,221,739	\$ -	\$ 641,862,859	\$ 144,390,629	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 807,944,043	\$ 166,081,184	\$ 100,000,000	\$ 66,081,184
3/13/2023	\$ 653,351,164	\$ -	\$ (9,561,807)	\$ 102,325,503	\$ (147,551,648)	\$ 598,563,212	\$ 10,151,905	\$ -	\$ 608,715,117	\$ 152,646,078	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 772,981,193	\$ 164,266,076	\$ 100,000,000	\$ 64,266,076
3/14/2023	\$ 626,732,312	\$ -	\$ (38,446,373)	\$ 87,539,854	\$ (129,181,070)	\$ 546,644,723	\$ 6,500,380	\$ -	\$ 553,145,103	\$ 160,887,456	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 721,960,509	\$ 169,715,406	\$ 100,000,000	\$ 69,715,406
3/15/2023	\$ 683,995,629	\$ -	\$ (56,725,299)	\$ 94,608,624	\$ (147,292,745)	\$ 574,586,209	\$ 8,446,482	\$ -	\$ 583,032,691	\$ 171,909,163	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 750,702,973	\$ 167,670,282	\$ 100,000,000	\$ 67,670,282
3/16/2023	\$ 696,544,614	\$ -	\$ (90,356,145)	\$ 90,047,157	\$ (135,317,052)	\$ 560,918,574	\$ 8,305,002	\$ -	\$ 569,223,576	\$ 145,525,701	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 724,345,378	\$ 155,121,802	\$ 100,000,000	\$ 55,121,802
3/17/2023	\$ 730,452,992	\$ -	\$ (68,244,269)	\$ 99,047,633	\$ (151,491,013)	\$ 609,765,343	\$ 5,363,817	\$ -	\$ 615,129,160	\$ 143,028,753	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 809,915,536	\$ 165,815,129	\$ 100,000,000	\$ 65,815,129
3/20/2023	\$ 722,853,236	\$ -	\$ (71,487,406)	\$ 93,796,465	\$ (141,464,804)	\$ 603,677,491	\$ 4,571,467	\$ -	\$ 608,248,958	\$ 161,811,293	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 768,583,646	\$ 160,334,688	\$ 100,000,000	\$ 60,334,688
3/21/2023	\$ 708,172,602	\$ -	\$ (97,490,500)	\$ 87,835,864	\$ (129,785,636)	\$ 568,732,330	\$ 4,414,923	\$ -	\$ 573,147,253	\$ 156,349,901	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 734,235,929	\$ 161,086,676	\$ 100,000,000	\$ 61,086,676
3/22/2023	\$ 723,665,820	\$ -	\$ (59,203,437)	\$ 89,002,425	\$ (126,283,369)	\$ 627,181,439	\$ 6,621,323	\$ -	\$ 633,802,762	\$ 137,589,148	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 805,821,308	\$ 159,607,694	\$ 100,000,000	\$ 59,607,694
3/23/2023	\$ 708,788,322	\$ -	\$ (66,747,178)	\$ 92,662,055	\$ (134,585,978)	\$ 600,117,221	\$ 5,041,553	\$ -	\$ 605,158,774	\$ 171,072,560	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 767,172,497	\$ 162,013,723	\$ 100,000,000	\$ 62,013,723
3/24/2023	\$ 736,746,722	\$ -	\$ (75,150,495)	\$ 88,989,861	\$ (128,165,024)	\$ 622,421,074	\$ 5,289,889	\$ -	\$ 627,710,963	\$ 164,141,878	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 790,246,082	\$ 162,535,119	\$ 100,000,000	\$ 62,535,119
3/27/2023	\$ 717,850,177	\$ -	\$ (64,791,054)	\$ 85,113,884	\$ (119,087,186)	\$ 619,085,821	\$ 3,903,949	\$ -	\$ 622,988,870	\$ 165,187,250	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 787,499,797	\$ 164,510,927	\$ 100,000,000	\$ 64,510,927
3/28/2023	\$ 722,000,851	\$ -	\$ (52,767,633)	\$ 81,826,151	\$ (115,180,620)	\$ 635,878,749	\$ 2,140,185	\$ -	\$ 638,018,934	\$ 174,635,557	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 804,816,583	\$ 166,797,649	\$ 100,000,000	\$ 66,797,649
3/29/2023	\$ 716,541,396	\$ -	\$ (91,843,623)	\$ 81,669,992	\$ (117,667,688)	\$ 588,700,076	\$ 4,436,121	\$ -	\$ 593,136,197	\$ 168,991,068	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 758,192,329	\$ 165,056,200	\$ 100,000,000	\$ 65,056,200
3/30/2023	\$ 786,663,875	\$ -	\$ (109,361,558)	\$ 83,389,330	\$ (122,521,844)	\$ 638,169,803	\$ 2,114,703	\$ -	\$ 640,284,506	\$ 182,856,668	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 808,201,928	\$ 167,917,422	\$ 100,000,000	\$ 67,917,422
3/31/2023	\$ 787,383,197	\$ -	\$ (156,448,326)	\$ 86,005,932	\$ (129,518,071)	\$ 587,422,732	\$ 5,566,379	\$ -	\$ 592,989,111	\$ 168,787,391	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 758,635,584	\$ 165,646,473	\$ 100,000,000	\$ 65,646,473