

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 value of open option contracts purchased			B. Deduct market value of open option contracts granted (sold)			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 bank accounts A. Cash			B. Securities representing investments of customers in lieu of cash			C. Securities held for particular customers or organizations of contract clearing			8. Margins on deposit with derivatives clearing organizations			B. Securities representing investments of customers in lieu of cash			C. Securities held for particular customers or organizations of contract clearing			9. Net settlement from (to) derivatives			10. Exchange traded options A. Value of open long option contracts			B. Value of open short option contracts			11. Net equities with other FCMs			B. Securities representing customers or customers in lieu of cash			C. Securities held for particular customers or customers in lieu of cash			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. Target Amount for Excess funds in segregation			16. Excess (deficiency) funds in segregation over/(under) Management Target Amount		
	A. Cash	B. Securities (at market)	at futures contracts	market)	A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)	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 bank accounts A. Cash	B. Securities representing investments of customers in lieu of cash	C. Securities held for particular customers or organizations of contract clearing	8. Margins on deposit with derivatives clearing organizations	B. Securities representing investments of customers in lieu of cash	C. Securities held for particular customers or organizations of contract clearing	9. Net settlement from (to) derivatives	10. Exchange traded options A. Value of open long option contracts	B. Value of open short option contracts	11. Net equities with other FCMs	B. Securities representing customers or customers in lieu of cash	C. Securities held for particular customers or customers in lieu of cash	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. Target Amount for Excess funds in segregation	16. Excess (deficiency) funds in segregation over/(under) Management Target Amount																																																
July 31, 2022	\$ 640,806,515	\$ -	\$ (77,127,978)	\$ 100,774,979	\$ (132,178,047)	\$ 532,275,469	\$ 3,192,608	\$ -	\$ 535,468,077	\$ 164,333,615	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 534,887,215	\$ -	\$ -	\$ -	\$ 699,232,830	\$ 163,752,753	\$ 100,000,000	\$ 63,752,753																																																	
August 31, 2022	\$ 621,395,138	\$ -	\$ 5,140,949	\$ 105,269,962	\$ (137,692,229)	\$ 594,113,820	\$ 5,008,779	\$ -	\$ 599,122,599	\$ 179,921,324	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 580,010,254	\$ -	\$ -	\$ -	\$ 759,931,578	\$ 160,808,979	\$ 100,000,000	\$ 60,808,979																																																	
September 30, 2022	\$ 593,172,393	\$ -	\$ 21,633,242	\$ 126,506,250	\$ (150,257,461)	\$ 591,054,424	\$ 6,413,456	\$ -	\$ 597,467,880	\$ 167,274,944	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 593,189,370	\$ -	\$ -	\$ -	\$ 760,464,314	\$ 162,996,434	\$ 100,000,000	\$ 62,996,434																																																	
October 31, 2022	\$ 689,024,529	\$ -	\$ (63,658,180)	\$ 98,497,906	\$ (133,459,750)	\$ 590,404,505	\$ 4,259,533	\$ -	\$ 594,664,038	\$ 166,871,442	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 596,944,317	\$ -	\$ -	\$ -	\$ 763,815,759	\$ 169,151,721	\$ 100,000,000	\$ 69,151,721																																																	
November 30, 2022	\$ 580,296,641	\$ -	\$ (83,338,054)	\$ 125,525,659	\$ (164,251,354)	\$ 438,234,892	\$ 17,924,646	\$ -	\$ 476,159,538	\$ 144,085,995	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 485,294,475	\$ -	\$ -	\$ -	\$ 630,380,470	\$ 154,220,932	\$ 100,000,000	\$ 54,220,932																																																	
December 31, 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																																																	
January 31, 2023	\$ 736,788,912	\$ -	\$ (111,212,205)	\$ 88,795,823	\$ (120,953,607)	\$ 593,418,923	\$ 5,809,324	\$ -	\$ 599,228,247	\$ 174,773,018	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 585,879,052	\$ -	\$ -	\$ -	\$ 760,652,070	\$ 161,423,823	\$ 100,000,000	\$ 61,423,823																																																	
February 28, 2023	\$ 711,229,556	\$ -	\$ (44,116,009)	\$ 76,566,584	\$ (103,821,967)	\$ 639,858,164	\$ 2,532,873	\$ -	\$ 642,391,037	\$ 172,658,937	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 634,307,638	\$ -	\$ -	\$ -	\$ 806,966,575	\$ 164,575,538	\$ 100,000,000	\$ 64,575,538																																																	
March 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	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 589,848,193	\$ -	\$ -	\$ -	\$ 738,635,584	\$ 165,546,473	\$ 100,000,000	\$ 65,546,473																																																	
April 30, 2023	\$ 897,615,935	\$ -	\$ (169,984,664)	\$ 85,060,794	\$ (134,780,462)	\$ 677,911,603	\$ 3,539,821	\$ -	\$ 681,451,424	\$ 162,507,136	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 684,736,735	\$ -	\$ -	\$ -	\$ 847,243,871	\$ 165,792,447	\$ 100,000,000	\$ 65,792,447																																																	
May 31, 2023	\$ 918,648,320	\$ -	\$ (173,821,744)	\$ 84,543,199	\$ (134,226,316)	\$ 695,143,459	\$ 2,394,821	\$ -	\$ 697,538,280	\$ 158,530,919	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 702,518,791	\$ -	\$ -	\$ -	\$ 861,049,710	\$ 163,511,430	\$ 100,000,000	\$ 63,511,430																																																	
June 30, 2023	\$ 746,530,837	\$ -	\$ (76,710,439)	\$ 80,187,219	\$ (136,973,958)	\$ 613,033,659	\$ 3,583,628	\$ -	\$ 616,617,287	\$ 154,214,646	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 626,803,176	\$ -	\$ -	\$ -	\$ 781,017,822	\$ 164,400,535	\$ 100,000,000	\$ 64,400,535																																																	