# 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 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 defict and accounts with a 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 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 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 A. Value of open long option contracts | B. Value of open short option contracts | 11. Net equities with other FCMs A. Net liquidating equity | B. Securities representing investments 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 (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 Amount Excess |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 10/1/2021 | $ 541,405,086 | $ - | $ (22,450,163) | $ 50,183,030 | $ (88,313,265) | $480,824,688 | $ 4,035,304 | $ - | $ 484,859,992 | $ 71,075,340 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $516,404,866 | $ - | $ - | $ - | $587,480,206 | $ 102,620,214 | $ 50,000,000 | $ 52,620,214 |
| 10/4/2021 | $ 482,812,606 | $ - | $ (44,890,661) | $ 54,196,779 | $ (96,301,143) | $395,817,581 | $ 8,015,090 | $ - | $ 403,832,671 | $ 83,420,307 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $419,656,240 | $ - | $ - | $ - | $503,076,547 | $ 99,243,876 | $ 50,000,000 | $ 49,243,876 |
| 10/5/2021 | $ 542,797,798 | $ - | $ (18,565,326) | $ 56,428,003 | $ (96,335,088) | $484,325,387 | $ 4,427,383 | $ - | $ 488,752,770 | $ 86,241,422 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $505,930,755 | $ - | $ - | $ - | $592,172,177 | $ 103,419,407 | $ 50,000,000 | $ 53,419,407 |
| 10/6/2021 | $ 525,165,550 | $ - | $ (15,618,147) | $ 52,449,121 | $ (88,859,722) | $473,136,802 | $ 3,580,742 | $ - | $ 476,717,544 | $103,290,642 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $478,229,682 | $ - | $ - | $ - | $581,520,324 | $ 104,802,780 | $ 50,000,000 | $ 54,802,780 |
| 10/7/2021 | $ 505,329,886 | $ - | $ (2,703,744) | $ 52,039,286 | $ (90,275,720) | $464,389,708 | $ 2,460,276 | $ - | $ 466,849,984 | $151,886,871 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $471,362,228 | $ - | $ - | $ - | $623,249,099 | $ 156,399,115 | $ 50,000,000 | $106,399,115 |
| 10/8/2021 | $ 510,535,314 | $ - | $ (2,855,811) | $ 49,223,196 | $ (85,426,160) | $471,476,539 | $ 2,318,046 | $ - | $ 473,794,585 | $160,486,557 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $470,343,955 | $ - | $ - | $ - | $630,830,512 | $ 157,035,927 | $ 50,000,000 | $107,035,927 |
| 10/11/2021 | $ 514,547,104 | $ - | $ (14,155,651) | $ 50,694,084 | $ (86,490,949) | $464,594,588 | $ 7,895,217 | $ - | $ 472,489,805 | $160,486,557 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $463,935,342 | $ - | $ - | $ - | $624,421,899 | $ 151,932,094 | $ 50,000,000 | $101,932,094 |
| 10/12/2021 | $ 604,024,978 | $ - | $ (18,794,039) | $ 48,975,334 | $ (84,935,128) | $549,271,145 | $ 1,725,837 | $ - | $ 550,996,982 | $217,791,586 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $491,768,921 | $ - | $ - | $ - | $709,560,507 | $ 158,563,525 | $ 50,000,000 | $108,563,525 |
| 10/13/2021 | $ 537,584,911 | $ - | $ 2,143,211 | $ 46,764,197 | $ (79,140,796) | $507,351,523 | $ 1,968,073 | $ - | $ 509,319,596 | $151,137,805 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $508,836,197 | $ - | $ - | $ - | $659,974,002 | $ 150,654,406 | $ 50,000,000 | $100,654,406 |
| 10/14/2021 | $ 470,968,788 | $ - | $ 23,031,584 | $ 48,906,639 | $ (84,104,000) | $458,803,011 | $ 3,197,393 | $ - | $ 462,000,404 | $134,313,353 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $477,503,972 | $ - | $ - | $ - | $611,817,325 | $ 149,816,921 | $ 50,000,000 | $ 99,816,921 |
| 10/15/2021 | $ 485,876,455 | $ - | $ 14,837,082 | $ 46,430,421 | $ (81,309,313) | $465,834,645 | $ 1,775,122 | $ - | $ 467,609,767 | $150,815,352 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $468,451,254 | $ - | $ - | $ - | $619,266,606 | $ 151,656,839 | $ 50,000,000 | $101,656,839 |
| 10/18/2021 | $ 485,698,256 | $ - | $ 7,275,177 | $ 47,469,550 | $ (82,988,001) | $457,454,982 | $ 2,577,719 | $ - | $ 460,032,701 | $171,067,058 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $440,086,435 | $ - | $ - | $ - | $611,153,493 | $ 151,120,792 | $100,000,000 | $ 51,120,792 |
| 10/19/2021 | $ 492,416,926 | $ - | $ 15,920,835 | $ 49,269,169 | $ (87,684,024) | $469,922,906 | $ 1,614,846 | $ - | $ 471,537,752 | $165,805,233 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $458,399,991 | $ - | $ - | $ - | $624,205,224 | $ 152,667,472 | $100,000,000 | $ 52,667,472 |
| 10/20/2021 | $ 516,065,460 | $ - | $ 24,031,612 | $ 53,642,121 | $ (89,973,399) | $503,765,794 | $ 1,381,796 | $ - | $ 505,147,590 | $174,088,377 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $484,312,504 | $ - | $ - | $ - | $658,400,881 | $ 153,253,291 | $100,000,000 | $ 53,253,291 |
| 10/21/2021 | $ 515,038,048 | $ - | $ 8,470,054 | $ 54,023,440 | $ (90,699,458) | $486,832,084 | $ 1,592,125 | $ - | $ 488,424,209 | $180,535,184 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $461,244,272 | $ - | $ - | $ - | $641,779,456 | $ 153,355,247 | $100,000,000 | $ 53,355,247 |
| 10/22/2021 | $ 511,188,871 | $ - | $ 10,633,119 | $ 53,322,679 | $ (89,316,502) | $485,828,167 | $ 1,867,964 | $ - | $ 487,696,131 | $158,162,677 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $483,019,479 | $ - | $ - | $ - | $641,182,156 | $ 153,486,025 | $100,000,000 | $ 53,486,025 |
| 10/25/2021 | $ 653,060,575 | $ - | $ 40,132,744 | $ 69,845,906 | $(104,867,638) | $658,171,587 | $ 2,928,659 | $ - | $ 661,100,246 | $152,569,064 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $661,640,502 | $ - | $ - | $ - | $814,209,566 | $ 153,109,320 | $100,000,000 | $ 53,109,320 |
| 10/26/2021 | $ 645,123,778 | $ - | $ 25,736,412 | $ 74,280,675 | $(106,518,092) | $638,622,773 | $ 2,102,561 | $ - | $ 640,725,334 | $195,387,672 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $599,678,857 | $ - | $ - | $ - | $795,066,529 | $ 154,341,195 | $100,000,000 | $ 54,341,195 |
| 10/27/2021 | $ 684,170,948 | $ - | $ 14,727,519 | $ 75,767,513 | $(109,360,382) | $665,305,598 | $ 2,279,874 | $ - | $ 667,585,472 | $187,876,885 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $637,468,891 | $ - | $ - | $ - | $825,345,776 | $ 157,760,304 | $100,000,000 | $ 57,760,304 |
| 10/28/2021 | $ 689,177,784 | $ - | $ 9,646,291 | $ 78,362,473 | $(113,188,190) | $663,998,358 | $ 2,287,997 | $ - | $ 666,286,355 | $181,969,777 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $642,484,173 | $ - | $ - | $ - | $824,453,950 | $ 158,167,595 | $100,000,000 | $ 58,167,595 |
| 10/29/2021 | $ 700,065,314 | $ - | $ (19,207,036) | $ 78,147,436 | $(110,291,904) | $648,713,810 | $ 9,291,436 | $ - | $ 658,005,246 | $190,193,446 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $619,311,035 | $ - | $ - | $ - | $809,504,481 | $ 151,499,235 | $100,000,000 | $ 51,499,235 |