

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																							
1. Net ledger balance		2. Net unrealized profit (loss) in open futures contracts		3. Exchange traded options		B. Deduct market value of open option contracts		4. Net equity (deficit) (add line 2, 2, and 3)		5. Accounts liquidating to a lessor amount		6. Amount required to be segregated (add lines 4 and 5)		7. Deposited in segregated funds bank accounts		8. Securities representing investments customers or customers in lieu of cash		9. Net settlement from (to) derivatives clearing organizations		10. Exchange traded options		11. Net equities with other FCMs		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		16. Excess (deficiency) funds in segregation over (under) Management Target Amount	
Date	A. Cash	B. Securities (at market)	C. Exchange traded options	D. Add market value of open option contracts	E. Deduct market value of open option contracts	F. Net equity (deficit) (add line 2, 2, and 3)	G. Accounts liquidating to a lessor amount	H. Amount required to be segregated (add lines 4 and 5)	I. Deposited in segregated funds bank accounts	J. Securities representing investments customers or customers in lieu of cash	K. Net settlement from (to) derivatives clearing organizations	L. Exchange traded options	M. Net equities with other FCMs	N. Segregated funds on hand (describe)	O. Total amount in segregation (add lines 7 through 12)	P. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	Q. Management Target Amount	R. Excess (deficiency) funds in segregation over (under) Management Target Amount															
March 31, 2021	\$ 431,182,191	\$ -	\$ (13,141,185)	\$ 39,605,822	\$ (39,209,075)	\$ 418,417,753	\$ 3,028,070	\$ -	\$ 421,444,829	\$ 99,495,223	\$ -	\$ -	\$ -	\$ -	\$ 526,378,349	\$ 505,114,520	\$ 50,000,000	\$ 55,114,520															
April 30, 2021	\$ 479,177,469	\$ -	\$ (14,108,214)	\$ 44,116,461	\$ (39,879,478)	\$ 443,492,188	\$ 2,185,383	\$ -	\$ 445,677,588	\$ 109,861,000	\$ -	\$ -	\$ -	\$ -	\$ 551,216,488	\$ 529,377,312	\$ 50,000,000	\$ 56,177,312															
May 31, 2021	\$ 431,612,240	\$ -	\$ 899,217	\$ 54,165,779	\$ (60,813,685)	\$ 412,448,461	\$ 1,358,982	\$ -	\$ 413,797,423	\$ 106,915,800	\$ -	\$ -	\$ -	\$ -	\$ 522,920,473	\$ 503,989,000	\$ 50,000,000	\$ 53,939,000															
June 30, 2021	\$ 484,413,458	\$ -	\$ (20,587,745)	\$ 57,678,263	\$ (38,949,487)	\$ 435,594,489	\$ 1,256,046	\$ -	\$ 436,850,535	\$ 100,217,700	\$ -	\$ -	\$ -	\$ -	\$ 540,229,967	\$ 503,579,432	\$ 50,000,000	\$ 53,579,432															
July 31, 2021	\$ 640,389,131	\$ -	\$ (13,841,689)	\$ 39,211,313	\$ (32,436,042)	\$ 404,317,735	\$ 2,061,773	\$ -	\$ 406,379,508	\$ 101,218,500	\$ -	\$ -	\$ -	\$ -	\$ 507,648,877	\$ 502,269,369	\$ 50,000,000	\$ 52,269,369															
August 31, 2021	\$ 518,379,311	\$ -	\$ (18,612,170)	\$ 39,459,754	\$ (31,336,467)	\$ 436,599,168	\$ 1,279,495	\$ -	\$ 437,878,663	\$ 111,773,335	\$ -	\$ -	\$ -	\$ -	\$ 549,652,000	\$ 503,271,018	\$ 50,000,000	\$ 53,771,018															
September 30, 2021	\$ 554,025,107	\$ -	\$ (15,660,208)	\$ 56,844,423	\$ (100,542,641)	\$ 454,666,661	\$ 4,994,195	\$ -	\$ 459,660,856	\$ 102,468,292	\$ -	\$ -	\$ -	\$ -	\$ 558,229,148	\$ 501,012,259	\$ 50,000,000	\$ 51,032,259															
October 31, 2021	\$ 700,065,314	\$ -	\$ (19,207,056)	\$ 78,147,456	\$ (110,291,904)	\$ 648,713,810	\$ 9,291,456	\$ -	\$ 658,005,246	\$ 190,193,446	\$ -	\$ -	\$ -	\$ -	\$ 809,504,481	\$ 511,499,235	\$ 100,000,000	\$ 51,499,235															
November 30, 2021	\$ 746,890,409	\$ -	\$ (126,539,087)	\$ 93,015,702	\$ (144,089,044)	\$ 569,277,980	\$ 7,753,279	\$ -	\$ 577,031,259	\$ 177,335,988	\$ -	\$ -	\$ -	\$ -	\$ 729,965,132	\$ 512,933,873	\$ 100,000,000	\$ 52,933,873															
December 31, 2021	\$ 622,334,847	\$ -	\$ (3,468,901)	\$ 63,070,306	\$ (81,542,370)	\$ 600,393,882	\$ 1,699,379	\$ -	\$ 602,093,261	\$ 202,969,062	\$ -	\$ -	\$ -	\$ -	\$ 559,783,235	\$ 506,663,036	\$ 100,000,000	\$ 60,663,036															
January 31, 2022	\$ 632,766,361	\$ -	\$ (10,041,662)	\$ 83,991,841	\$ (115,384,378)	\$ 551,240,762	\$ 9,460,267	\$ -	\$ 560,701,029	\$ 122,823,491	\$ -	\$ -	\$ -	\$ -	\$ 565,507,258	\$ 517,629,840	\$ 100,000,000	\$ 57,629,840															
February 28, 2022	\$ 548,077,387	\$ -	\$ 12,371,662	\$ 95,814,411	\$ (118,606,973)	\$ 537,651,487	\$ 10,360,644	\$ -	\$ 548,012,131	\$ 154,722,079	\$ -	\$ -	\$ -	\$ -	\$ 553,338,280	\$ 506,048,228	\$ 100,000,000	\$ 60,048,228															