# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4/1/2021 | $ 484,249,931 | $ - | $ (21,622,136) | $ 37,369,488 | $ (60,477,282) | $ 439,520,001 | $ 2,690,562 | $ - | $ 442,210,563 | $ 103,858,680 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 444,199,764 | $ - | $ - | $ - | $ 548,058,444 | $ 105,847,881 | $ 50,000,000 | $ 55,847,881 |
| 4/2/2021 | $ 573,120,503 | $ - | $ (19,862,020) | $ 38,016,134 | $ (61,458,008) | $ 529,816,609 | $ 523,042 | $ - | $ 530,339,651 | $ 159,724,841 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 478,682,090 | $ - | $ - | $ - | $ 638,406,931 | $ 108,067,280 | $ 50,000,000 | $ 58,067,280 |
| 4/5/2021 | $ 579,462,418 | $ - | $ (49,274,293) | $ 40,383,862 | $ (67,354,873) | $ 503,217,114 | $ 3,097,829 | $ - | $ 506,314,943 | $ 164,753,060 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 447,403,243 | $ - | $ - | $ - | $ 612,156,303 | $ 105,841,360 | $ 50,000,000 | $ 55,841,360 |
| 4/6/2021 | $ 578,604,837 | $ - | $ (28,614,245) | $ 39,820,993 | $ (67,796,991) | $ 522,014,594 | $ 1,498,574 | $ - | $ 523,513,168 | $ 117,189,449 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 514,109,943 | $ - | $ - | $ - | $ 631,299,392 | $ 107,786,224 | $ 50,000,000 | $ 57,786,224 |
| 4/7/2021 | $ 553,474,957 | $ - | $ (29,053,401) | $ 38,996,920 | $ (66,314,911) | $ 497,103,565 | $ 1,212,608 | $ - | $ 498,316,173 | $ 132,163,757 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 474,560,888 | $ - | $ - | $ - | $ 606,724,645 | $ 108,408,472 | $ 50,000,000 | $ 58,408,472 |
| 4/8/2021 | $ 527,508,883 | $ - | $ (18,605,523) | $ 39,543,446 | $ (68,110,826) | $ 480,335,980 | $ 1,315,063 | $ - | $ 481,651,043 | $ 126,001,016 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 464,272,535 | $ - | $ - | $ - | $ 590,273,551 | $ 108,622,508 | $ 50,000,000 | $ 58,622,508 |
| 4/9/2021 | $ 512,749,395 | $ - | $ (37,363,035) | $ 39,208,610 | $ (68,118,824) | $ 446,476,146 | $ 2,660,110 | $ - | $ 449,136,256 | $ 117,008,033 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 439,810,753 | $ - | $ - | $ - | $ 556,818,786 | $ 107,682,530 | $ 50,000,000 | $ 57,682,530 |
| 4/12/2021 | $ 567,680,567 | $ - | $ (40,781,560) | $ 38,111,521 | $ (67,424,148) | $ 497,586,380 | $ 1,539,451 | $ - | $ 499,125,831 | $ 139,550,455 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 468,711,913 | $ - | $ - | $ - | $ 608,262,368 | $ 109,136,537 | $ 50,000,000 | $ 59,136,537 |
| 4/13/2021 | $ 583,069,789 | $ - | $ (42,856,140) | $ 39,858,764 | $ (70,747,268) | $ 509,325,145 | $ 1,633,299 | $ - | $ 510,958,444 | $ 130,001,713 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 490,326,661 | $ - | $ - | $ - | $ 620,328,374 | $ 109,369,930 | $ 50,000,000 | $ 59,369,930 |
| 4/14/2021 | $ 567,184,412 | $ - | $ (8,876,257) | $ 39,202,482 | $ (69,332,051) | $ 528,178,586 | $ 3,688,546 | $ - | $ 531,867,132 | $ 112,969,226 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 518,007,701 | $ - | $ - | $ - | $ 630,976,927 | $ 99,109,795 | $ 50,000,000 | $ 49,109,795 |
| 4/15/2021 | $ 500,964,799 | $ - | $ (11,655,789) | $ 44,633,537 | $ (77,511,023) | $ 456,431,524 | $ 3,395,547 | $ - | $ 459,827,071 | $ 106,958,488 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 452,630,461 | $ - | $ - | $ - | $ 559,588,949 | $ 99,761,878 | $ 50,000,000 | $ 49,761,878 |
| 4/16/2021 | $ 527,340,302 | $ - | $ (17,502,939) | $ 44,450,570 | $ (71,628,755) | $ 482,659,178 | $ 1,137,337 | $ - | $ 483,796,515 | $ 119,431,877 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 466,730,353 | $ - | $ - | $ - | $ 586,162,230 | $ 102,365,715 | $ 50,000,000 | $ 52,365,715 |
| 4/19/2021 | $ 492,088,333 | $ - | $ (13,115,815) | $ 44,882,207 | $ (72,723,394) | $ 451,131,331 | $ 2,386,683 | $ - | $ 453,518,014 | $ 116,293,404 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 438,767,417 | $ - | $ - | $ - | $ 555,060,821 | $ 101,542,807 | $ 50,000,000 | $ 51,542,807 |
| 4/20/2021 | $ 500,912,321 | $ - | $ (13,057,890) | $ 46,084,813 | $ (73,052,548) | $ 460,886,696 | $ 2,416,966 | $ - | $ 463,303,662 | $ 108,326,416 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 456,930,606 | $ - | $ - | $ - | $ 565,257,022 | $ 101,953,360 | $ 50,000,000 | $ 51,953,360 |
| 4/21/2021 | $ 469,909,540 | $ - | $ (8,074,485) | $ 48,568,365 | $ (74,380,235) | $ 436,023,185 | $ 2,843,196 | $ - | $ 438,866,381 | $ 96,742,402 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 444,052,950 | $ - | $ - | $ - | $ 540,795,352 | $ 101,928,971 | $ 50,000,000 | $ 51,928,971 |
| 4/22/2021 | $ 490,591,926 | $ - | $ (3,530,738) | $ 50,502,491 | $ (78,303,593) | $ 459,260,086 | $ 3,379,340 | $ - | $ 462,639,426 | $ 110,595,655 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 453,922,557 | $ - | $ - | $ - | $ 564,518,212 | $ 101,878,786 | $ 50,000,000 | $ 51,878,786 |
| 4/23/2021 | $ 484,150,594 | $ - | $ (2,386,182) | $ 47,914,089 | $ (72,622,971) | $ 457,055,530 | $ 3,237,790 | $ - | $ 460,293,320 | $ 99,502,770 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 463,210,218 | $ - | $ - | $ - | $ 562,712,988 | $ 102,419,668 | $ 50,000,000 | $ 52,419,668 |
| 4/26/2021 | $ 458,821,357 | $ - | $ 1,587,588 | $ 49,310,227 | $ (73,499,693) | $ 436,219,479 | $ 2,126,583 | $ - | $ 438,346,062 | $ 119,843,066 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 422,361,298 | $ - | $ - | $ - | $ 542,204,364 | $ 103,858,302 | $ 50,000,000 | $ 53,858,302 |
| 4/27/2021 | $ 480,183,047 | $ - | $ 4,117,908 | $ 47,369,270 | $ (72,290,763) | $ 459,379,462 | $ 1,720,550 | $ - | $ 461,100,012 | $ 126,401,049 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 439,282,275 | $ - | $ - | $ - | $ 565,683,324 | $ 104,583,312 | $ 50,000,000 | $ 54,583,312 |
| 4/28/2021 | $ 489,115,760 | $ - | $ (3,889,107) | $ 45,992,562 | $ (69,719,903) | $ 461,499,312 | $ 1,448,589 | $ - | $ 462,947,901 | $ 120,222,909 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 447,953,559 | $ - | $ - | $ - | $ 568,176,468 | $ 105,228,567 | $ 50,000,000 | $ 55,228,567 |
| 4/29/2021 | $ 468,601,439 | $ - | $ (8,267,004) | $ 45,001,550 | $ (68,240,997) | $ 437,094,988 | $ 3,057,344 | $ - | $ 440,152,332 | $ 119,905,552 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 424,334,979 | $ - | $ - | $ - | $ 544,240,531 | $ 104,088,199 | $ 50,000,000 | $ 54,088,199 |
| 4/30/2021 | $ 479,177,469 | $ - | $ (14,108,264) | $ 44,316,461 | $ (65,893,478) | $ 443,492,188 | $ 2,185,380 | $ - | $ 445,677,568 | $ 109,663,690 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ 441,391,190 | $ - | $ - | $ - | $ 551,054,880 | $ 105,377,312 | $ 50,000,000 | $ 55,377,312 |