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
12/1/2023	$ 738,824,130	$ -	$ (77,982,500)	$ 98,109,068	$(137,979,282)	$620,971,416	$ 3,540,365	$ -	$ 624,511,781	$169,505,279	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$618,581,864	$ -	$ -	$ -	$ 788,087,143	$ 163,575,362	$100,000,000	$ 63,575,362
12/4/2023	$ 731,091,092	$ -	$ (68,671,566)	$ 96,318,724	$(134,437,314)	$624,300,936	$ 5,948,527	$ -	$ 630,249,463	$162,123,114	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$629,843,995	$ -	$ -	$ -	$ 791,967,109	$ 161,717,646	$100,000,000	$ 61,717,646
12/5/2023	$ 752,172,866	$ -	$ (71,160,725)	$ 93,403,979	$(131,752,820)	$642,663,300	$ 2,795,881	$ -	$ 645,459,181	$177,614,343	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$633,192,949	$ -	$ -	$ -	$ 810,807,292	$ 165,348,111	$100,000,000	$ 65,348,111
12/6/2023	$ 759,521,409	$ -	$ (71,387,956)	$ 97,538,710	$(139,172,155)	$646,500,008	$ 4,872,420	$ -	$ 651,372,428	$183,807,197	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$631,959,314	$ -	$ -	$ -	$ 815,766,511	$ 164,394,083	$100,000,000	$ 64,394,083
12/7/2023	$ 764,435,074	$ -	$ (94,069,523)	$ 99,972,857	$(143,426,800)	$626,911,608	$ 2,225,684	$ -	$ 629,137,292	$168,652,401	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$627,990,804	$ -	$ -	$ -	$ 796,643,205	$ 167,505,913	$100,000,000	$ 67,505,913
12/8/2023	$ 768,630,307	$ -	$ (110,220,432)	$ 99,349,993	$(136,914,681)	$620,845,187	$ 5,064,331	$ -	$ 625,909,518	$165,093,137	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$626,044,645	$ -	$ -	$ -	$ 791,137,782	$ 165,228,264	$100,000,000	$ 65,228,264
12/11/2023	$ 774,110,827	$ -	$ (122,418,964)	$ 95,221,943	$(137,476,563)	$609,437,243	$ 2,634,998	$ -	$ 612,072,241	$179,336,574	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$600,808,862	$ -	$ -	$ -	$ 780,145,436	$ 168,073,195	$100,000,000	$ 68,073,195
12/12/2023	$ 804,746,470	$ -	$ (142,866,569)	$ 99,722,112	$(135,687,739)	$625,914,274	$ 3,808,657	$ -	$ 629,722,931	$185,729,226	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$611,343,476	$ -	$ -	$ -	$ 797,072,702	$ 167,349,771	$100,000,000	$ 67,349,771
12/13/2023	$ 786,916,817	$ -	$ (145,623,300)	$ 99,457,982	$(145,765,942)	$594,985,557	$ 3,524,078	$ -	$ 598,509,635	$159,838,106	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$606,824,160	$ -	$ -	$ -	$ 766,662,266	$ 168,152,631	$100,000,000	$ 68,152,631
12/14/2023	$ 766,690,421	$ -	$ (76,840,437)	$ 96,481,591	$(142,608,686)	$643,722,889	$ 3,483,872	$ -	$ 647,206,761	$151,972,620	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$664,061,009	$ -	$ -	$ -	$ 816,033,629	$ 168,826,868	$100,000,000	$ 68,826,868
12/15/2023	$ 700,432,887	$ -	$ (48,454,669)	$ 91,946,081	$(136,984,127)	$606,940,172	$ 2,113,634	$ -	$ 609,053,806	$153,000,023	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$611,596,493	$ -	$ -	$ -	$ 764,596,516	$ 155,542,710	$100,000,000	$ 55,542,710
12/18/2023	$ 654,202,068	$ -	$ (26,511,559)	$ 94,499,512	$(139,740,411)	$582,449,610	$ 2,059,313	$ -	$ 584,508,923	$173,814,929	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$566,675,827	$ -	$ -	$ -	$ 740,490,756	$ 155,981,833	$100,000,000	$ 55,981,833
12/19/2023	$ 678,466,094	$ -	$ (33,825,234)	$ 102,397,072	$(147,599,703)	$599,438,229	$ 2,302,394	$ -	$ 601,740,623	$168,253,117	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$589,620,245	$ -	$ -	$ -	$ 757,873,362	$ 156,132,739	$100,000,000	$ 56,132,739
12/20/2023	$ 695,678,355	$ -	$ 1,326,532	$ 107,317,627	$(156,529,000)	$647,793,514	$ 6,180,239	$ -	$ 653,973,753	$133,693,112	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$673,083,112	$ -	$ -	$ -	$ 806,776,224	$ 152,802,471	$100,000,000	$ 52,802,471
12/21/2023	$ 695,112,171	$ -	$ (15,552,345)	$ 106,458,608	$(153,847,368)	$632,171,066	$ 2,806,326	$ -	$ 634,977,392	$162,969,869	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$628,734,325	$ -	$ -	$ -	$ 791,704,194	$ 156,726,802	$100,000,000	$ 56,726,802
12/22/2023	$ 695,389,469	$ -	$ (22,218,249)	$ 108,023,889	$(150,776,958)	$630,418,151	$ 2,054,658	$ -	$ 632,472,809	$162,856,918	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$627,564,791	$ -	$ -	$ -	$ 790,421,709	$ 157,948,900	$100,000,000	$ 57,948,900
12/25/2023	$ 695,383,911	$ -	$ (22,212,769)	$ 108,023,889	$(150,776,958)	$630,418,073	$ 2,054,465	$ -	$ 632,472,538	$162,856,918	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$627,564,791	$ -	$ -	$ -	$ 790,421,709	$ 157,949,171	$100,000,000	$ 57,949,171
12/26/2023	$ 687,934,875	$ -	$ (34,219,870)	$ 101,222,133	$(146,394,769)	$608,542,369	$ 1,567,638	$ -	$ 610,110,007	$166,603,070	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$602,220,499	$ -	$ -	$ -	$ 768,823,569	$ 158,713,562	$100,000,000	$ 58,713,562
12/27/2023	$ 710,463,269	$ -	$ (38,007,908)	$ 104,818,985	$(144,826,447)	$632,447,899	$ 1,936,879	$ -	$ 634,384,778	$174,216,741	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$618,868,958	$ -	$ -	$ -	$ 793,085,699	$ 158,700,921	$100,000,000	$ 58,700,921
12/28/2023	$ 726,757,922	$ -	$ (45,332,158)	$ 100,957,648	$(144,060,733)	$638,322,679	$ 1,791,473	$ -	$ 640,114,152	$179,174,983	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$620,124,242	$ -	$ -	$ -	$ 799,299,225	$ 159,185,073	$100,000,000	$ 59,185,073
12/29/2023	$ 707,926,601	$ -	$ (41,468,685)	$ 99,433,604	$(136,409,512)	$629,482,008	$ 2,813,967	$ -	$ 632,295,975	$154,652,970	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$636,920,349	$ -	$ -	$ -	$ 791,573,319	$ 159,277,344	$100,000,000	$ 59,277,344

Classification: Schwab Internal