

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 | | 4. Net equity (deficit) (add line 1, 2, and 3) | 5. Accounts liquidating to a deficit 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 | 8. Margins on deposit with clearing organizations of contract markets | | 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 |
|-----------|-----------------------|---------------------------|---|--|--|--|--|------------|--|---|--|---|---|--|---|-----------------------------|--|---|----------------------------------|---------------------------|---|---|---|--|---|--|--|
| | A. Cash | B. Securities (at market) | | A. Add market value of open option contracts | B. Deduct market value of open option contracts granted (sold) | | debit balances - gross amount | securities | | | | A. Cash | B. Securities representing investments of customers funds | A. Cash | B. Securities representing investments of customers funds | | | | | | | | | | | | |
| 6/1/2022 | \$ 616,862,346 | \$ - | \$ 23,861,663 | \$ 104,510,513 | \$ (121,895,406) | \$ 623,339,116 | \$ 5,077,311 | \$ - | \$ 628,416,427 | \$ 172,239,440 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 621,333,954 | \$ - | \$ - | \$ - | \$ - | \$ 793,573,394 | \$ 165,156,967 | \$ 100,000,000 | \$ 65,156,967 |
| 6/2/2022 | \$ 587,667,619 | \$ - | \$ 20,482,786 | \$ 105,958,836 | \$ (128,590,890) | \$ 585,518,351 | \$ 7,025,029 | \$ - | \$ 592,543,380 | \$ 157,882,634 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 598,410,046 | \$ - | \$ - | \$ - | \$ - | \$ 756,292,680 | \$ 163,749,300 | \$ 100,000,000 | \$ 63,749,300 |
| 6/3/2022 | \$ 594,039,512 | \$ - | \$ 37,706,778 | \$ 106,164,044 | \$ (125,030,128) | \$ 612,880,206 | \$ 6,705,463 | \$ - | \$ 619,585,669 | \$ 157,439,844 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 626,860,434 | \$ - | \$ - | \$ - | \$ - | \$ 784,300,278 | \$ 164,714,609 | \$ 100,000,000 | \$ 64,714,609 |
| 6/6/2022 | \$ 581,440,248 | \$ - | \$ 58,535,254 | \$ 106,306,844 | \$ (124,804,703) | \$ 621,477,643 | \$ 4,008,199 | \$ - | \$ 625,485,842 | \$ 182,803,370 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 610,658,184 | \$ - | \$ - | \$ - | \$ - | \$ 793,461,554 | \$ 167,975,712 | \$ 100,000,000 | \$ 67,975,712 |
| 6/7/2022 | \$ 558,664,072 | \$ - | \$ 53,164,756 | \$ 107,761,544 | \$ (125,966,906) | \$ 593,623,466 | \$ 8,245,547 | \$ - | \$ 601,869,013 | \$ 176,175,567 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 590,017,352 | \$ - | \$ - | \$ - | \$ - | \$ 766,192,919 | \$ 164,323,906 | \$ 100,000,000 | \$ 64,323,906 |
| 6/8/2022 | \$ 581,131,036 | \$ - | \$ 76,878,301 | \$ 109,145,478 | \$ (124,073,889) | \$ 643,080,926 | \$ 3,052,926 | \$ - | \$ 646,133,852 | \$ 177,836,288 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 638,347,295 | \$ - | \$ - | \$ - | \$ - | \$ 816,183,583 | \$ 170,049,731 | \$ 100,000,000 | \$ 70,049,731 |
| 6/9/2022 | \$ 552,825,319 | \$ - | \$ 81,947,952 | \$ 114,820,579 | \$ (131,015,310) | \$ 618,578,540 | \$ 7,836,366 | \$ - | \$ 626,414,906 | \$ 171,872,175 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 620,441,074 | \$ - | \$ - | \$ - | \$ - | \$ 792,313,249 | \$ 165,898,343 | \$ 100,000,000 | \$ 65,898,343 |
| 6/10/2022 | \$ 565,829,577 | \$ - | \$ 80,828,106 | \$ 120,881,929 | \$ (149,901,002) | \$ 617,638,610 | \$ 6,569,511 | \$ - | \$ 624,208,121 | \$ 161,297,970 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 630,855,152 | \$ - | \$ - | \$ - | \$ - | \$ 792,153,122 | \$ 167,945,001 | \$ 100,000,000 | \$ 67,945,001 |
| 6/13/2022 | \$ 533,213,784 | \$ - | \$ 78,032,646 | \$ 145,090,452 | \$ (194,730,206) | \$ 561,606,676 | \$ 12,760,161 | \$ - | \$ 574,366,837 | \$ 176,742,677 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 560,213,229 | \$ - | \$ - | \$ - | \$ - | \$ 736,955,906 | \$ 162,589,069 | \$ 100,000,000 | \$ 62,589,069 |
| 6/14/2022 | \$ 640,693,096 | \$ - | \$ (2,644,127) | \$ 138,991,970 | \$ (187,819,996) | \$ 589,220,943 | \$ 6,211,800 | \$ - | \$ 595,432,743 | \$ 165,031,423 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 587,680,771 | \$ - | \$ - | \$ - | \$ - | \$ 752,722,194 | \$ 157,289,451 | \$ 100,000,000 | \$ 57,289,451 |
| 6/15/2022 | \$ 598,642,558 | \$ - | \$ 19,017,169 | \$ 119,326,999 | \$ (158,700,323) | \$ 578,286,403 | \$ 6,820,390 | \$ - | \$ 585,106,793 | \$ 136,936,313 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 605,575,952 | \$ - | \$ - | \$ - | \$ - | \$ 742,512,265 | \$ 157,405,472 | \$ 100,000,000 | \$ 57,405,472 |
| 6/16/2022 | \$ 579,623,736 | \$ - | \$ 32,402,485 | \$ 180,225,697 | \$ (224,410,225) | \$ 567,841,693 | \$ 11,691,963 | \$ - | \$ 579,533,656 | \$ 159,912,678 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 572,981,959 | \$ - | \$ - | \$ - | \$ - | \$ 732,894,637 | \$ 153,360,981 | \$ 100,000,000 | \$ 53,360,981 |
| 6/17/2022 | \$ 563,857,598 | \$ - | \$ 24,332,944 | \$ 161,348,249 | \$ (203,476,319) | \$ 546,062,472 | \$ 6,487,312 | \$ - | \$ 552,549,784 | \$ 158,379,766 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 553,420,435 | \$ - | \$ - | \$ - | \$ - | \$ 711,800,201 | \$ 159,250,417 | \$ 100,000,000 | \$ 59,250,417 |
| 6/20/2022 | \$ 547,297,147 | \$ - | \$ 40,876,676 | \$ 161,348,249 | \$ (203,476,319) | \$ 546,045,753 | \$ 6,494,097 | \$ - | \$ 552,539,850 | \$ 158,379,766 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 553,412,823 | \$ - | \$ - | \$ - | \$ - | \$ 711,792,589 | \$ 159,252,739 | \$ 100,000,000 | \$ 59,252,739 |
| 6/21/2022 | \$ 542,197,296 | \$ - | \$ 42,779,592 | \$ 138,533,797 | \$ (175,090,365) | \$ 548,420,320 | \$ 7,087,494 | \$ - | \$ 555,507,814 | \$ 148,012,442 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 566,812,784 | \$ - | \$ - | \$ - | \$ - | \$ 714,825,226 | \$ 159,317,412 | \$ 100,000,000 | \$ 59,317,412 |
| 6/22/2022 | \$ 584,922,539 | \$ - | \$ 30,896,774 | \$ 131,986,461 | \$ (169,789,668) | \$ 578,016,106 | \$ 6,137,347 | \$ - | \$ 584,153,453 | \$ 174,381,582 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 570,681,365 | \$ - | \$ - | \$ - | \$ - | \$ 745,062,947 | \$ 160,909,494 | \$ 100,000,000 | \$ 60,909,494 |
| 6/23/2022 | \$ 597,802,530 | \$ - | \$ (5,024,244) | \$ 123,699,857 | \$ (166,330,391) | \$ 550,147,752 | \$ 4,535,159 | \$ - | \$ 554,682,911 | \$ 171,387,181 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 546,466,009 | \$ - | \$ - | \$ - | \$ - | \$ 717,853,190 | \$ 163,170,279 | \$ 100,000,000 | \$ 63,170,279 |
| 6/24/2022 | \$ 590,568,987 | \$ - | \$ (35,296,044) | \$ 112,795,444 | \$ (150,031,077) | \$ 518,037,310 | \$ 12,743,902 | \$ - | \$ 530,781,212 | \$ 147,945,251 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 538,378,800 | \$ - | \$ - | \$ - | \$ - | \$ 686,324,051 | \$ 155,542,839 | \$ 100,000,000 | \$ 55,542,839 |
| 6/27/2022 | \$ 598,682,403 | \$ - | \$ (17,839,159) | \$ 104,752,905 | \$ (138,167,024) | \$ 547,429,125 | \$ 4,372,072 | \$ - | \$ 551,801,197 | \$ 172,636,806 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 543,665,112 | \$ - | \$ - | \$ - | \$ - | \$ 716,301,918 | \$ 164,500,721 | \$ 100,000,000 | \$ 64,500,721 |
| 6/28/2022 | \$ 575,321,814 | \$ - | \$ (10,636,185) | \$ 121,965,745 | \$ (157,824,251) | \$ 528,827,123 | \$ 14,669,399 | \$ - | \$ 543,496,522 | \$ 164,051,394 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 534,277,915 | \$ - | \$ - | \$ - | \$ - | \$ 698,329,309 | \$ 154,832,787 | \$ 100,000,000 | \$ 54,832,787 |
| 6/29/2022 | \$ 635,791,076 | \$ - | \$ (14,999,009) | \$ 119,777,138 | \$ (153,897,270) | \$ 586,671,935 | \$ 3,024,286 | \$ - | \$ 589,696,221 | \$ 182,072,101 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 574,664,229 | \$ - | \$ - | \$ - | \$ - | \$ 756,736,330 | \$ 167,040,109 | \$ 100,000,000 | \$ 67,040,109 |
| 6/30/2022 | \$ 605,315,240 | \$ - | \$ (33,391,915) | \$ 121,034,256 | \$ (161,019,381) | \$ 531,938,200 | \$ 6,489,046 | \$ - | \$ 538,427,246 | \$ 180,365,950 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 522,361,286 | \$ - | \$ - | \$ - | \$ - | \$ 702,727,236 | \$ 164,299,990 | \$ 100,000,000 | \$ 64,299,990 |