## 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11/1/2021 | $ 746,139,222 | $ - | $ (14,403,286) | $ 77,621,474 | $(109,040,060) | $700,317,350 | $ 2,266,642 | $ - | $ 702,583,992 | $187,759,910 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $673,858,737 | $ - | $ - | $ - | $861,618,647 | $ 159,034,655 | $100,000,000 | $ 59,034,655 |
| 11/2/2021 | $ 754,053,001 | $ - | $ (29,568,396) | $ 76,578,163 | $(108,081,981) | $692,980,787 | $ 1,426,349 | $ - | $ 694,407,136 | $200,910,526 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $653,742,056 | $ - | $ - | $ - | $854,652,582 | $ 160,245,446 | $100,000,000 | $ 60,245,446 |
| 11/3/2021 | $ 765,769,993 | $ - | $ (63,833,385) | $ 76,536,749 | $(109,681,269) | $668,792,088 | $ 2,927,915 | $ - | $ 671,720,003 | $198,462,671 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $632,286,177 | $ - | $ - | $ - | $830,748,848 | $ 159,028,845 | $100,000,000 | $ 59,028,845 |
| 11/4/2021 | $ 806,731,471 | $ - | $ (67,875,263) | $ 78,738,804 | $(115,824,653) | $701,770,359 | $ 2,835,392 | $ - | $ 704,605,751 | $198,245,883 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $665,941,302 | $ - | $ - | $ - | $864,187,185 | $ 159,581,434 | $100,000,000 | $ 59,581,434 |
| 11/5/2021 | $ 799,050,368 | $ - | $ (64,141,021) | $ 79,674,114 | $(118,857,925) | $695,725,536 | $ 2,788,788 | $ - | $ 698,514,324 | $185,919,273 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $672,720,423 | $ - | $ - | $ - | $858,639,696 | $ 160,125,372 | $100,000,000 | $ 60,125,372 |
| 11/8/2021 | $ 778,556,892 | $ - | $ (23,438,797) | $ 80,084,333 | $(116,721,383) | $718,481,045 | $ 1,719,492 | $ - | $ 720,200,537 | $200,925,893 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $680,849,162 | $ - | $ - | $ - | $881,775,055 | $ 161,574,518 | $100,000,000 | $ 61,574,518 |
| 11/9/2021 | $ 738,333,627 | $ - | $ (24,744,055) | $ 82,159,974 | $(119,462,153) | $676,287,393 | $ 2,787,290 | $ - | $ 679,074,683 | $203,020,255 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $636,997,484 | $ - | $ - | $ - | $840,017,739 | $ 160,943,056 | $100,000,000 | $ 60,943,056 |
| 11/10/2021 | $ 741,211,581 | $ - | $ (17,158,045) | $ 80,153,465 | $(117,482,978) | $686,724,023 | $ 4,336,883 | $ - | $ 691,060,906 | $181,707,283 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $669,328,502 | $ - | $ - | $ - | $851,035,785 | $ 159,974,879 | $100,000,000 | $ 59,974,879 |
| 11/11/2021 | $ 743,387,223 | $ - | $ 3,564,299 | $ 79,305,358 | $(113,788,216) | $712,468,664 | $ 5,675,649 | $ - | $ 718,144,313 | $181,707,283 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $695,445,560 | $ - | $ - | $ - | $877,152,843 | $ 159,008,530 | $100,000,000 | $ 59,008,530 |
| 11/12/2021 | $ 758,603,326 | $ - | $ 2,176,549 | $ 78,701,310 | $(109,689,408) | $729,791,777 | $ 1,698,378 | $ - | $ 731,490,155 | $231,377,736 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $653,481,629 | $ - | $ - | $ - | $884,859,365 | $ 153,369,210 | $100,000,000 | $ 53,369,210 |
| 11/15/2021 | $ 711,096,125 | $ - | $ 1,270,888 | $ 78,617,298 | $(108,653,304) | $682,331,007 | $ 2,815,462 | $ - | $ 685,146,469 | $216,637,357 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $621,152,582 | $ - | $ - | $ - | $837,789,939 | $ 152,643,470 | $100,000,000 | $ 52,643,470 |
| 11/16/2021 | $ 739,842,081 | $ - | $ (5,993,223) | $ 77,742,813 | $(109,151,931) | $702,439,740 | $ 1,344,274 | $ - | $ 703,784,014 | $209,229,673 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $649,021,039 | $ - | $ - | $ - | $858,250,712 | $ 154,466,698 | $100,000,000 | $ 54,466,698 |
| 11/17/2021 | $ 720,015,159 | $ - | $ (13,614,910) | $ 78,497,820 | $(111,182,811) | $673,715,258 | $ 2,131,187 | $ - | $ 675,846,445 | $202,412,138 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $627,512,148 | $ - | $ - | $ - | $829,924,286 | $ 154,077,841 | $100,000,000 | $ 54,077,841 |
| 11/18/2021 | $ 770,191,053 | $ - | $ (21,386,943) | $ 81,336,236 | $(114,008,650) | $716,131,696 | $ 1,834,390 | $ - | $ 717,966,086 | $234,332,632 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $638,416,932 | $ - | $ - | $ - | $872,749,564 | $ 154,783,478 | $100,000,000 | $ 54,783,478 |
| 11/19/2021 | $ 753,021,743 | $ - | $ (36,972,295) | $ 79,782,478 | $(111,893,883) | $683,938,043 | $ 1,414,666 | $ - | $ 685,352,709 | $212,146,396 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $628,891,228 | $ - | $ - | $ - | $841,037,624 | $ 155,684,915 | $100,000,000 | $ 55,684,915 |
| 11/22/2021 | $ 703,601,921 | $ - | $ (51,282,741) | $ 80,834,773 | $(113,536,113) | $619,617,840 | $ 6,128,134 | $ - | $ 625,745,974 | $185,210,564 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $592,037,051 | $ - | $ - | $ - | $777,247,615 | $ 151,501,641 | $100,000,000 | $ 51,501,641 |
| 11/23/2021 | $ 754,269,062 | $ - | $ (56,664,652) | $ 82,587,252 | $(112,714,923) | $667,476,739 | $ 2,700,841 | $ - | $ 670,177,580 | $183,375,465 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $642,270,169 | $ - | $ - | $ - | $825,645,634 | $ 155,468,054 | $100,000,000 | $ 55,468,054 |
| 11/24/2021 | $ 761,222,148 | $ - | $ (47,362,857) | $ 81,505,547 | $(109,520,375) | $685,844,463 | $ 2,309,248 | $ - | $ 688,153,711 | $191,305,721 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $653,147,064 | $ - | $ - | $ - | $844,452,785 | $ 156,299,074 | $100,000,000 | $ 56,299,074 |
| 11/25/2021 | $ 761,193,179 | $ - | $ (47,332,559) | $ 81,505,547 | $(109,520,375) | $685,845,792 | $ 2,309,255 | $ - | $ 688,155,047 | $191,305,721 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $653,148,205 | $ - | $ - | $ - | $844,453,926 | $ 156,298,879 | $100,000,000 | $ 56,298,879 |
| 11/26/2021 | $ 711,835,795 | $ - | $ (123,298,016) | $ 99,349,991 | $(148,285,511) | $539,602,259 | $ 19,896,879 | $ - | $ 559,499,138 | $167,399,526 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $531,516,121 | $ - | $ - | $ - | $698,915,647 | $ 139,416,509 | $100,000,000 | $ 39,416,509 |
| 11/29/2021 | $ 787,553,393 | $ - | $ (76,767,474) | $ 84,888,529 | $(122,165,353) | $673,509,095 | $ 4,671,592 | $ - | $ 678,180,687 | $143,145,597 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $690,228,529 | $ - | $ - | $ - | $833,374,126 | $ 155,193,439 | $100,000,000 | $ 55,193,439 |
| 11/30/2021 | $ 746,890,409 | $ - | $ (126,539,087) | $ 93,015,702 | $(144,089,044) | $569,277,980 | $ 7,753,279 | $ - | $ 577,031,259 | $177,335,988 | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $552,629,144 | $ - | $ - | $ - | $729,965,132 | $ 152,933,873 | $100,000,000 | $ 52,933,873 |