

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 Cash	A. B. Securities (at market)	2. Net unrealized profit (loss) in open futures contracts	3. Exchange traded options		4. Net equity value of open option contracts (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 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 FCIMs 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
				A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts granted (sold)																					
11/1/2023	\$ 675,938,739	\$ -	\$ (1,330,308)	\$ 100,767,295	\$ (126,032,028)	\$ 649,334,698	\$ 4,473,339	\$ -	\$ 653,808,037	\$ 156,287,703	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 660,818,918	\$ -	\$ -	\$ -	\$ 817,106,621	\$ 163,298,584	\$ 100,000,000	\$ 63,298,584
11/2/2023	\$ 665,458,659	\$ -	\$ (835,895)	\$ 78,630,796	\$ (103,636,948)	\$ 639,617,612	\$ 5,973,753	\$ -	\$ 645,591,365	\$ 149,253,995	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 658,751,256	\$ -	\$ -	\$ -	\$ 808,005,251	\$ 162,413,886	\$ 100,000,000	\$ 62,413,886
11/3/2023	\$ 676,821,145	\$ -	\$ (8,991,503)	\$ 75,314,210	\$ (100,843,947)	\$ 642,499,905	\$ 3,618,840	\$ -	\$ 646,118,745	\$ 168,871,555	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 842,810,892	\$ -	\$ -	\$ -	\$ 911,482,447	\$ 165,363,702	\$ 100,000,000	\$ 65,363,702
11/6/2023	\$ 694,672,715	\$ -	\$ (21,377,150)	\$ 86,571,583	\$ (115,276,543)	\$ 644,590,605	\$ 2,340,432	\$ -	\$ 646,931,037	\$ 193,401,520	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 622,323,543	\$ -	\$ -	\$ -	\$ 815,725,063	\$ 168,794,026	\$ 100,000,000	\$ 68,794,026
11/7/2023	\$ 713,178,543	\$ -	\$ (50,166,796)	\$ 89,780,990	\$ (123,551,819)	\$ 629,240,918	\$ 3,222,071	\$ -	\$ 632,462,989	\$ 190,799,511	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 609,025,229	\$ -	\$ -	\$ -	\$ 799,824,740	\$ 167,361,751	\$ 100,000,000	\$ 67,361,751
11/8/2023	\$ 760,482,136	\$ -	\$ (61,159,286)	\$ 89,729,699	\$ (124,339,639)	\$ 664,712,910	\$ 2,116,408	\$ -	\$ 666,829,318	\$ 188,317,454	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 647,429,498	\$ -	\$ -	\$ -	\$ 835,746,952	\$ 168,917,634	\$ 100,000,000	\$ 68,917,634
11/9/2023	\$ 749,346,156	\$ -	\$ (39,276,311)	\$ 95,533,434	\$ (128,941,858)	\$ 676,961,421	\$ 3,347,703	\$ -	\$ 680,309,124	\$ 168,776,899	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 679,757,041	\$ -	\$ -	\$ -	\$ 948,533,940	\$ 168,224,816	\$ 100,000,000	\$ 68,224,816
11/10/2023	\$ 715,699,037	\$ -	\$ (97,953,745)	\$ 84,657,707	\$ (120,929,588)	\$ 581,473,411	\$ 11,314,110	\$ -	\$ 592,787,521	\$ 158,759,648	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 594,854,236	\$ -	\$ -	\$ -	\$ 753,613,884	\$ 160,626,363	\$ 100,000,000	\$ 60,626,363
11/13/2023	\$ 775,992,164	\$ -	\$ (72,384,861)	\$ 79,799,614	\$ (113,547,138)	\$ 669,859,779	\$ 2,560,963	\$ -	\$ 672,420,742	\$ 174,406,711	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 668,023,857	\$ -	\$ -	\$ -	\$ 842,430,568	\$ 170,009,826	\$ 100,000,000	\$ 70,009,826
11/14/2023	\$ 717,029,294	\$ -	\$ (97,061,549)	\$ 86,248,854	\$ (123,457,755)	\$ 592,758,844	\$ 5,087,456	\$ -	\$ 587,846,300	\$ 173,094,626	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 588,786,801	\$ -	\$ -	\$ -	\$ 755,881,427	\$ 168,035,127	\$ 100,000,000	\$ 68,035,127
11/15/2023	\$ 786,161,534	\$ -	\$ (99,139,409)	\$ 87,178,935	\$ (125,701,954)	\$ 648,499,106	\$ 3,006,952	\$ -	\$ 651,506,058	\$ 185,342,673	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 636,623,662	\$ -	\$ -	\$ -	\$ 921,966,335	\$ 170,460,277	\$ 100,000,000	\$ 70,460,277
11/16/2023	\$ 782,307,799	\$ -	\$ (99,983,143)	\$ 91,376,420	\$ (126,975,104)	\$ 643,725,972	\$ 2,736,109	\$ -	\$ 646,462,081	\$ 188,053,091	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 629,832,782	\$ -	\$ -	\$ -	\$ 817,885,873	\$ 171,423,792	\$ 100,000,000	\$ 71,423,792
11/17/2023	\$ 774,041,087	\$ -	\$ (90,114,964)	\$ 83,595,402	\$ (121,290,834)	\$ 646,230,691	\$ 1,855,496	\$ -	\$ 648,086,187	\$ 157,164,709	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 651,399,765	\$ -	\$ -	\$ -	\$ 808,564,474	\$ 160,478,287	\$ 100,000,000	\$ 60,478,287
11/20/2023	\$ 744,880,556	\$ -	\$ (87,581,625)	\$ 83,987,410	\$ (122,472,385)	\$ 618,813,956	\$ 3,556,701	\$ -	\$ 622,370,657	\$ 209,871,565	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 571,708,266	\$ -	\$ -	\$ -	\$ 781,579,831	\$ 159,209,174	\$ 100,000,000	\$ 59,209,174
11/21/2023	\$ 773,585,658	\$ -	\$ (70,472,678)	\$ 83,843,798	\$ (121,662,986)	\$ 665,293,792	\$ 1,832,919	\$ -	\$ 666,926,711	\$ 216,860,899	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 611,624,610	\$ -	\$ -	\$ -	\$ 928,485,309	\$ 161,558,598	\$ 100,000,000	\$ 61,558,598
11/22/2023	\$ 710,136,931	\$ -	\$ (80,450,049)	\$ 86,482,152	\$ (122,943,470)	\$ 593,235,564	\$ 2,008,782	\$ -	\$ 595,244,346	\$ 173,528,576	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 583,359,048	\$ -	\$ -	\$ -	\$ 756,887,624	\$ 161,643,278	\$ 100,000,000	\$ 61,643,278
11/23/2023	\$ 709,964,285	\$ -	\$ (80,662,326)	\$ 86,495,955	\$ (122,565,719)	\$ 593,232,195	\$ 2,008,809	\$ -	\$ 595,241,004	\$ 173,528,576	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 583,353,919	\$ -	\$ -	\$ -	\$ 756,882,495	\$ 161,641,491	\$ 100,000,000	\$ 61,641,491
11/24/2023	\$ 721,173,807	\$ -	\$ (81,277,107)	\$ 81,206,348	\$ (119,607,633)	\$ 601,495,415	\$ 981,841	\$ -	\$ 602,477,256	\$ 176,145,878	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 589,221,993	\$ -	\$ -	\$ -	\$ 765,367,871	\$ 162,890,615	\$ 100,000,000	\$ 62,890,615
11/27/2023	\$ 706,599,008	\$ -	\$ (74,026,890)	\$ 83,231,192	\$ (120,311,701)	\$ 595,491,609	\$ 1,807,653	\$ -	\$ 597,299,262	\$ 174,982,008	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 584,800,147	\$ -	\$ -	\$ -	\$ 759,782,155	\$ 162,482,893	\$ 100,000,000	\$ 62,482,893
11/28/2023	\$ 709,767,133	\$ -	\$ (64,589,549)	\$ 86,450,032	\$ (122,363,851)	\$ 609,263,765	\$ 2,097,922	\$ -	\$ 611,361,687	\$ 171,849,493	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 602,168,695	\$ -	\$ -	\$ -	\$ 774,018,188	\$ 162,656,501	\$ 100,000,000	\$ 62,656,501
11/29/2023	\$ 717,596,271	\$ -	\$ (58,465,875)	\$ 91,616,685	\$ (126,723,590)	\$ 624,023,491	\$ 3,378,276	\$ -	\$ 627,401,767	\$ 174,458,877	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 611,857,299	\$ -	\$ -	\$ -	\$ 789,316,176	\$ 161,914,409	\$ 100,000,000	\$ 61,914,409
11/30/2023	\$ 715,752,994	\$ -	\$ (73,065,778)	\$ 92,553,700	\$ (128,632,964)	\$ 606,607,952	\$ 2,861,239	\$ -	\$ 609,469,191	\$ 183,740,221	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 589,407,842	\$ -	\$ -	\$ -	\$ 773,148,063	\$ 163,678,872	\$ 100,000,000	\$ 63,678,872