

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)	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		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 13 from line 13)	15. Management Target Amount for Excess funds in segregation	16. Excess (deficiency) funds in segregation over (under) Management Target Excess
			A. Add market value of open option contracts purchased	B. Deduct market value of open option contracts (sold)		Less: amount offset by customer owned securities	gross amount																		
10/3/2022	\$ 537,520,076	\$ -	\$ 32,336,013	\$ 115,982,137	\$ (136,521,921)	\$ 549,316,305	\$ 8,913,097	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 581,557,723	\$ -	\$ -	\$ -	\$ 719,307,646	\$ 161,078,244	\$ 100,000,000	\$ 61,078,244
10/4/2022	\$ 552,011,819	\$ -	\$ 5,221,701	\$ 112,670,889	\$ (138,990,722)	\$ 530,913,687	\$ 8,173,580	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 546,075,440	\$ -	\$ -	\$ -	\$ 701,876,103	\$ 162,788,836	\$ 100,000,000	\$ 62,788,836
10/5/2022	\$ 618,496,647	\$ -	\$ 7,654,181	\$ 114,506,866	\$ (137,031,345)	\$ 603,526,349	\$ 4,202,530	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 604,287,890	\$ -	\$ -	\$ -	\$ 775,179,632	\$ 167,450,753	\$ 100,000,000	\$ 67,450,753
10/6/2022	\$ 597,702,209	\$ -	\$ 20,199,030	\$ 117,794,100	\$ (138,038,719)	\$ 597,656,620	\$ 4,729,932	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 593,185,532	\$ -	\$ -	\$ -	\$ 770,312,602	\$ 167,926,050	\$ 100,000,000	\$ 67,926,050
10/7/2022	\$ 568,627,740	\$ -	\$ 53,095,856	\$ 128,174,733	\$ (144,116,893)	\$ 605,781,436	\$ 8,291,343	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 625,640,364	\$ -	\$ -	\$ -	\$ 779,270,284	\$ 165,197,505	\$ 100,000,000	\$ 65,197,505
10/10/2022	\$ 576,795,534	\$ -	\$ 42,236,629	\$ 131,851,338	\$ (147,442,938)	\$ 603,442,563	\$ 15,123,748	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 623,992,012	\$ -	\$ -	\$ -	\$ 777,621,932	\$ 159,055,621	\$ 100,000,000	\$ 59,055,621
10/11/2022	\$ 650,600,514	\$ -	\$ 46,237,833	\$ 134,899,653	\$ (150,150,457)	\$ 691,577,343	\$ 2,904,334	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 610,696,361	\$ -	\$ -	\$ -	\$ 856,552,694	\$ 172,071,017	\$ 100,000,000	\$ 72,071,017
10/12/2022	\$ 579,854,971	\$ -	\$ 37,332,863	\$ 132,396,606	\$ (145,940,656)	\$ 603,643,784	\$ 3,962,264	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 589,928,361	\$ -	\$ -	\$ -	\$ 779,282,911	\$ 171,676,863	\$ 100,000,000	\$ 71,676,863
10/13/2022	\$ 550,908,760	\$ -	\$ 5,083,608	\$ 123,666,287	\$ (138,135,876)	\$ 541,522,779	\$ 17,738,823	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 554,405,519	\$ -	\$ -	\$ -	\$ 718,168,864	\$ 158,907,262	\$ 100,000,000	\$ 58,907,262
10/14/2022	\$ 613,019,314	\$ -	\$ 14,505,854	\$ 127,359,439	\$ (140,587,448)	\$ 614,296,959	\$ 9,596,944	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 624,834,040	\$ -	\$ -	\$ -	\$ 791,791,659	\$ 167,897,756	\$ 100,000,000	\$ 67,897,756
10/17/2022	\$ 554,673,609	\$ -	\$ (2,760,863)	\$ 116,639,160	\$ (130,545,203)	\$ 538,006,683	\$ 9,249,980	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 554,390,806	\$ -	\$ -	\$ -	\$ 716,127,470	\$ 168,870,807	\$ 100,000,000	\$ 68,870,807
10/18/2022	\$ 599,245,862	\$ -	\$ (16,544,775)	\$ 116,168,847	\$ (133,265,705)	\$ 565,604,229	\$ 4,931,203	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 559,150,840	\$ -	\$ -	\$ -	\$ 744,641,299	\$ 174,105,867	\$ 100,000,000	\$ 74,105,867
10/19/2022	\$ 607,446,136	\$ -	\$ (14,894,033)	\$ 118,545,799	\$ (133,508,807)	\$ 577,589,095	\$ 5,075,618	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 569,866,792	\$ -	\$ -	\$ -	\$ 757,407,251	\$ 174,742,538	\$ 100,000,000	\$ 74,742,538
10/20/2022	\$ 608,714,239	\$ -	\$ (1,620,130)	\$ 119,709,418	\$ (134,743,197)	\$ 592,060,330	\$ 5,378,008	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 585,398,391	\$ -	\$ -	\$ -	\$ 759,761,824	\$ 162,323,486	\$ 100,000,000	\$ 62,323,486
10/21/2022	\$ 575,510,048	\$ -	\$ (33,305,505)	\$ 120,549,789	\$ (137,896,954)	\$ 524,857,378	\$ 12,068,314	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 548,612,244	\$ -	\$ -	\$ -	\$ 693,424,101	\$ 156,496,409	\$ 100,000,000	\$ 56,496,409
10/24/2022	\$ 632,497,869	\$ -	\$ (43,024,232)	\$ 117,646,598	\$ (140,373,378)	\$ 566,846,857	\$ 4,715,772	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 558,411,352	\$ -	\$ -	\$ -	\$ 736,157,694	\$ 164,595,065	\$ 100,000,000	\$ 64,595,065
10/25/2022	\$ 686,363,408	\$ -	\$ (86,402,373)	\$ 104,999,573	\$ (144,216,261)	\$ 560,744,347	\$ 5,291,136	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 562,877,479	\$ -	\$ -	\$ -	\$ 730,728,550	\$ 164,693,067	\$ 100,000,000	\$ 64,693,067
10/26/2022	\$ 677,961,788	\$ -	\$ (55,820,666)	\$ 98,225,417	\$ (135,217,199)	\$ 585,249,340	\$ 5,489,927	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 594,990,444	\$ -	\$ -	\$ -	\$ 756,054,947	\$ 165,315,680	\$ 100,000,000	\$ 65,315,680
10/27/2022	\$ 646,452,613	\$ -	\$ (42,975,543)	\$ 97,524,457	\$ (132,301,035)	\$ 566,700,492	\$ 6,145,934	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 570,276,564	\$ -	\$ -	\$ -	\$ 740,346,944	\$ 165,500,518	\$ 100,000,000	\$ 65,500,518
10/28/2022	\$ 622,709,513	\$ -	\$ (79,384,087)	\$ 104,980,788	\$ (144,521,935)	\$ 503,784,279	\$ 13,079,748	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 512,217,311	\$ -	\$ -	\$ -	\$ 676,204,709	\$ 159,340,682	\$ 100,000,000	\$ 59,340,682
10/31/2022	\$ 689,024,529	\$ -	\$ (63,658,180)	\$ 98,497,906	\$ (133,459,750)	\$ 590,404,505	\$ 4,259,533	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 596,944,317	\$ -	\$ -	\$ -	\$ 763,815,759	\$ 169,151,721	\$ 100,000,000	\$ 69,151,721