

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4(d)(2) of the CEAct)										FUNDS IN SEGREGATED ACCOUNTS																					
1. Net ledger balance		2. Net unrealized profit (loss) in open futures contracts		3. Exchange traded options		4. Net equity (deficit)		5. Accounts liquidating to a deficit and Less: amount		6. Amount required to be segregated (add lines 4 and 5)		7. Deposited funds held representing investments of customers		8. Margins on deposit with clearing organizations of contract customers in lieu of cash		9. Net settlement from (to) clearing organizations of contract customers in lieu of cash		10. Exchange traded options		11. Net equities with other FCMs representing customers' investments of option customers in lieu of cash		12. Segregated funds on hand (describe)		13. Total amount in segregation (add lines 7 through 12)		14. Excess funds in segregation (subtract line 13 from line 11)		15. Target Amount for Excess Management Funds in Segregation		16. Excess funds in segregation (over/under) Target Amount	
Date	A. Cash	B. Securities (at market)	A. Add market value of open option contracts purchased	B. Deduct open option contracts granted (sold) and 3	4. Net equity (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and Less: amount	6. Amount required to be segregated (add lines 4 and 5)	A. Cash	B. Securities	A. Cash	B. Securities	A. Cash	B. Securities	A. Value of open long option contracts	B. Value of open short option contracts	A. Net	B. Securities	12. Segregated funds on hand (describe)	13. Total amount in segregation (add lines 7 through 12)	14. Excess funds in segregation (subtract line 13 from line 11)	15. Target Amount for Excess Management Funds in Segregation	16. Excess funds in segregation (over/under) Target Amount									
November 30, 2020	\$ 138,388,405	\$ -	\$ 182,294,300	\$ 26,553,570	\$ (81,300,712)	\$ 208,248,871	\$ 2,646,761	\$ -	\$ 207,733,616	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 209,353,970	\$ 1,653,354	\$ 101,114,829	\$ 50,000,000	\$ 51,114,829									
December 31, 2020	\$ 289,721,953	\$ -	\$ 31,369,288	\$ 35,317,746	\$ (50,947,067)	\$ 305,461,920	\$ 1,109,437	\$ -	\$ 306,571,357	\$ 89,877,284	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 318,264,416	\$ 5	\$ 101,572,343	\$ 50,000,000	\$ 51,572,343									
January 31, 2021	\$ 336,375,678	\$ -	\$ (88,871)	\$ 51,540,720	\$ (72,694,337)	\$ 314,391,130	\$ 6,338,809	\$ -	\$ 341,327,939	\$ 2,763,603	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 346,384,977	\$ -	\$ 102,041,611	\$ 50,000,000	\$ 52,041,611									
February 28, 2021	\$ 489,564,633	\$ -	\$ 449,212,441	\$ 49,492,783	\$ (78,892,373)	\$ 419,379,861	\$ 4,668,908	\$ -	\$ 423,789,769	\$ 39,799,841	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 443,196,018	\$ -	\$ 100,207,094	\$ 50,000,000	\$ 50,207,094									
March 31, 2021	\$ 451,162,191	\$ -	\$ (13,141,183)	\$ 39,605,822	\$ (19,209,079)	\$ 418,817,793	\$ 3,028,076	\$ -	\$ 421,443,829	\$ 16,499,223	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 431,083,126	\$ -	\$ 106,134,520	\$ 50,000,000	\$ 56,134,520									
April 30, 2021	\$ 479,177,869	\$ -	\$ (14,108,244)	\$ 44,216,441	\$ (65,391,476)	\$ 443,492,188	\$ 2,126,180	\$ -	\$ 445,677,568	\$ 109,663,690	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 441,291,190	\$ -	\$ 101,004,880	\$ 50,000,000	\$ 51,004,880									
May 31, 2021	\$ 431,617,240	\$ -	\$ 899,127	\$ 54,165,779	\$ (69,333,683)	\$ 417,348,461	\$ 1,358,962	\$ -	\$ 418,707,423	\$ 106,915,800	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 415,384,673	\$ -	\$ 103,593,050	\$ 50,000,000	\$ 53,593,050									
June 30, 2021	\$ 484,453,458	\$ -	\$ (20,587,743)	\$ 57,678,263	\$ (85,949,487)	\$ 435,294,489	\$ 1,254,046	\$ -	\$ 436,850,335	\$ 100,217,700	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 440,212,267	\$ -	\$ 103,579,432	\$ 50,000,000	\$ 53,579,432									
July 31, 2021	\$ 480,384,133	\$ -	\$ (13,941,689)	\$ 59,231,333	\$ (81,456,042)	\$ 403,317,735	\$ 2,051,173	\$ -	\$ 405,379,508	\$ 101,218,500	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 405,450,327	\$ -	\$ 102,269,369	\$ 50,000,000	\$ 52,269,369									
August 31, 2021	\$ 518,399,331	\$ -	\$ (35,923,270)	\$ 59,459,754	\$ (83,336,647)	\$ 458,599,168	\$ 1,279,495	\$ -	\$ 459,878,663	\$ 111,778,335	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 451,376,346	\$ -	\$ 103,271,018	\$ 50,000,000	\$ 53,271,018									
September 30, 2021	\$ 554,025,107	\$ -	\$ (55,660,268)	\$ 56,844,413	\$ (100,542,661)	\$ 454,466,661	\$ 4,994,136	\$ -	\$ 459,660,836	\$ 102,466,292	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 458,224,824	\$ -	\$ 101,852,259	\$ 50,000,000	\$ 51,852,259									
October 31, 2021	\$ 700,966,314	\$ -	\$ (19,207,026)	\$ 78,147,436	\$ (110,291,906)	\$ 648,713,810	\$ 9,251,436	\$ -	\$ 658,005,246	\$ 100,193,446	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 659,311,035	\$ -	\$ 101,499,215	\$ 50,000,000	\$ 51,499,215									