

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 (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		6. Amount 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 customers or option customers in lieu of cash		10. Exchange traded options	11. Net equities with other FCMs	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 13)	15. Management Target 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 purchased	B. Deduct market value of open option contracts granted (sold)		Less: amount offset by customer owned securities	C. Securities held for particular customers or option customers in lieu of cash				D. Securities held for particular customers or option customers in lieu of cash	C. Securities held for particular customers or option customers in lieu of cash			B. Securities held for particular customers or option customers in lieu of cash									
2/1/2021	\$ 328,417,013	\$ -	\$ 29,437,526	\$ 54,867,030	\$ (68,310,342)	\$ 344,411,227	\$ 7,550,836	\$ -	\$ 351,962,063	\$ 63,833,751	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 384,310,311	\$ -	\$ -	\$ 448,144,062	\$ 96,181,999	\$ 50,000,000	\$ 46,181,999
2/2/2021	\$ 335,090,694	\$ -	\$ (5,695,516)	\$ 49,246,315	\$ (66,707,524)	\$ 310,943,969	\$ 4,074,689	\$ -	\$ 315,018,658	\$ 94,693,627	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 320,380,011	\$ -	\$ -	\$ 415,073,638	\$ 100,055,000	\$ 50,000,000	\$ 50,055,000
2/3/2021	\$ 398,492,192	\$ -	\$ 7,672,772	\$ 44,715,304	\$ (81,468,736)	\$ 389,411,622	\$ 2,052,877	\$ -	\$ 391,464,499	\$ 99,297,652	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 394,616,331	\$ -	\$ -	\$ 493,913,983	\$ 102,449,484	\$ 50,000,000	\$ 52,449,484
2/4/2021	\$ 391,388,672	\$ -	\$ (11,281,017)	\$ 45,339,705	\$ (66,459,435)	\$ 358,987,025	\$ 3,410,633	\$ -	\$ 362,397,658	\$ 102,946,392	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 360,894,076	\$ -	\$ -	\$ 463,840,468	\$ 101,442,810	\$ 50,000,000	\$ 51,442,810
2/5/2021	\$ 416,464,494	\$ -	\$ (4,795,680)	\$ 42,538,696	\$ (59,013,343)	\$ 395,194,167	\$ 1,367,037	\$ -	\$ 396,561,204	\$ 88,689,327	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 411,744,345	\$ -	\$ -	\$ 500,433,672	\$ 103,872,468	\$ 50,000,000	\$ 53,872,468
2/8/2021	\$ 384,781,171	\$ -	\$ 13,677,833	\$ 44,756,212	\$ (61,255,991)	\$ 381,959,225	\$ 1,989,856	\$ -	\$ 383,949,081	\$ 99,274,794	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 388,234,163	\$ -	\$ -	\$ 487,508,967	\$ 103,559,876	\$ 50,000,000	\$ 53,559,876
2/9/2021	\$ 415,972,548	\$ -	\$ 18,244,726	\$ 41,144,466	\$ (60,912,925)	\$ 417,448,815	\$ 1,175,821	\$ -	\$ 418,624,636	\$ 126,629,434	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 396,674,924	\$ -	\$ -	\$ 523,304,358	\$ 104,670,722	\$ 50,000,000	\$ 54,670,722
2/10/2021	\$ 411,534,062	\$ -	\$ 9,131,502	\$ 41,499,742	\$ (59,872,709)	\$ 402,292,597	\$ 2,425,914	\$ -	\$ 404,718,511	\$ 105,209,007	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 396,469,116	\$ -	\$ -	\$ 501,678,123	\$ 96,959,612	\$ 50,000,000	\$ 46,959,612
2/11/2021	\$ 419,552,434	\$ -	\$ 8,848,601	\$ 41,560,517	\$ (59,589,290)	\$ 410,372,262	\$ 2,549,368	\$ -	\$ 412,921,630	\$ 108,920,047	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 401,221,065	\$ -	\$ -	\$ 510,141,112	\$ 97,219,482	\$ 50,000,000	\$ 47,219,482
2/12/2021	\$ 423,699,961	\$ -	\$ 7,217,153	\$ 40,906,196	\$ (58,821,469)	\$ 413,003,841	\$ 2,152,626	\$ -	\$ 415,156,467	\$ 105,402,641	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 407,695,951	\$ -	\$ -	\$ 513,098,045	\$ 97,941,578	\$ 50,000,000	\$ 47,941,578
2/15/2021	\$ 423,700,492	\$ -	\$ 7,217,155	\$ 40,906,196	\$ (58,821,469)	\$ 413,004,374	\$ 2,155,615	\$ -	\$ 415,159,989	\$ 105,402,641	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 407,695,951	\$ -	\$ -	\$ 513,098,592	\$ 97,938,603	\$ 50,000,000	\$ 47,938,603
2/16/2021	\$ 434,537,950	\$ -	\$ 2,071,607	\$ 44,700,444	\$ (63,129,436)	\$ 418,180,565	\$ 3,418,510	\$ -	\$ 421,599,075	\$ 111,352,072	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 407,390,294	\$ -	\$ -	\$ 518,742,366	\$ 97,143,291	\$ 50,000,000	\$ 47,143,291
2/17/2021	\$ 445,477,658	\$ -	\$ 3,602,430	\$ 46,376,069	\$ (65,098,880)	\$ 430,357,277	\$ 1,981,540	\$ -	\$ 432,338,817	\$ 112,812,616	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 418,525,596	\$ -	\$ -	\$ 531,338,212	\$ 98,999,395	\$ 50,000,000	\$ 48,999,395
2/18/2021	\$ 447,518,166	\$ -	\$ 4,379,032	\$ 46,816,657	\$ (65,184,658)	\$ 433,529,197	\$ 2,081,726	\$ -	\$ 435,610,923	\$ 113,114,181	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 421,145,280	\$ -	\$ -	\$ 534,919,820	\$ 99,308,897	\$ 50,000,000	\$ 49,308,897
2/19/2021	\$ 453,279,961	\$ -	\$ 2,550,695	\$ 40,764,275	\$ (58,280,081)	\$ 433,314,840	\$ 2,663,947	\$ -	\$ 440,978,787	\$ 100,175,840	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 439,998,980	\$ -	\$ -	\$ 540,174,320	\$ 99,196,033	\$ 50,000,000	\$ 49,196,033
2/22/2021	\$ 410,136,637	\$ -	\$ 3,308,418	\$ 43,599,264	\$ (62,080,326)	\$ 394,963,993	\$ 5,637,950	\$ -	\$ 400,601,943	\$ 99,775,978	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 397,551,883	\$ -	\$ -	\$ 497,327,861	\$ 96,725,918	\$ 50,000,000	\$ 46,725,918
2/23/2021	\$ 441,761,833	\$ -	\$ (7,449,795)	\$ 45,062,281	\$ (63,199,630)	\$ 416,174,689	\$ 3,224,101	\$ -	\$ 419,398,790	\$ 100,580,015	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 418,528,165	\$ -	\$ -	\$ 519,108,180	\$ 99,709,390	\$ 50,000,000	\$ 49,709,390
2/24/2021	\$ 444,659,045	\$ -	\$ (2,434,832)	\$ 44,920,042	\$ (62,075,336)	\$ 422,068,919	\$ 3,186,584	\$ -	\$ 428,255,503	\$ 96,679,432	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 431,859,335	\$ -	\$ -	\$ 528,538,767	\$ 100,283,264	\$ 50,000,000	\$ 50,283,264
2/25/2021	\$ 438,967,050	\$ -	\$ (24,069,560)	\$ 54,123,356	\$ (81,786,665)	\$ 387,237,161	\$ 9,469,497	\$ -	\$ 396,706,658	\$ 103,966,350	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 397,412,921	\$ -	\$ -	\$ 491,399,771	\$ 94,693,113	\$ 50,000,000	\$ 44,693,113
2/26/2021	\$ 489,561,633	\$ -	\$ (49,032,164)	\$ 49,492,763	\$ (70,892,371)	\$ 419,129,861	\$ 4,658,904	\$ -	\$ 423,788,765	\$ 91,799,841	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 432,106,018	\$ -	\$ -	\$ 523,995,659	\$ 100,207,094	\$ 50,000,000	\$ 50,207,094