

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 (deficit) (add line 1, 2, and 3)	5. Accounts liquidating to a deficit and accounts with 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		8. Margins on deposit with derivatives clearing organizations of contract markets		9. Net settlement from (to) derivatives clearing organizations of contract markets		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 (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	
	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)		A. Cash	B. Securities			A. Cash	B. Securities	A. Value of open long option contracts	B. Value of open short option contracts	A. Net liquidating equity	B. Securities representing investments of customers funds	A. Net liquidating equity	B. Securities representing investments of customers funds									
1/4/2021	\$ 318,334,519	\$ -	\$ 40,996,187	\$ 37,887,448	\$ (54,652,688)	\$ 342,565,466	\$ 7,323,059	\$ -	\$ 349,888,525	\$ 126,012,153	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 319,725,108	\$ -	\$ -	\$ -	\$ 445,737,261	\$ 95,848,736	\$ 50,000,000	\$ 45,848,736
1/5/2021	\$ 322,003,342	\$ -	\$ 58,429,779	\$ 38,949,898	\$ (54,921,008)	\$ 364,462,011	\$ 1,703,202	\$ -	\$ 366,165,213	\$ 128,391,283	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 339,596,482	\$ -	\$ -	\$ -	\$ 467,987,765	\$ 101,822,552	\$ 50,000,000	\$ 51,822,552
1/6/2021	\$ 290,678,915	\$ -	\$ 42,434,828	\$ 37,160,031	\$ (54,624,572)	\$ 315,649,202	\$ 5,175,779	\$ -	\$ 320,824,981	\$ 95,141,585	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 324,666,886	\$ -	\$ -	\$ -	\$ 419,808,471	\$ 98,983,490	\$ 50,000,000	\$ 48,983,490
1/7/2021	\$ 337,840,270	\$ -	\$ 44,170,074	\$ 36,329,579	\$ (55,761,961)	\$ 362,577,962	\$ 2,601,878	\$ -	\$ 365,179,840	\$ 99,690,220	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 367,392,809	\$ -	\$ -	\$ -	\$ 467,083,029	\$ 101,903,189	\$ 50,000,000	\$ 51,903,189
1/8/2021	\$ 331,962,599	\$ -	\$ (3,533,032)	\$ 39,485,036	\$ (60,794,593)	\$ 307,120,010	\$ 6,709,952	\$ -	\$ 313,829,962	\$ 97,422,355	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 314,679,055	\$ -	\$ -	\$ -	\$ 412,101,410	\$ 98,271,448	\$ 50,000,000	\$ 48,271,448
1/11/2021	\$ 356,410,407	\$ -	\$ (4,260,702)	\$ 38,860,959	\$ (58,886,820)	\$ 332,123,844	\$ 3,216,119	\$ -	\$ 335,339,963	\$ 92,134,851	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 345,380,690	\$ -	\$ -	\$ -	\$ 437,515,541	\$ 102,175,578	\$ 50,000,000	\$ 52,175,578
1/12/2021	\$ 361,372,537	\$ -	\$ 2,180,995	\$ 39,920,202	\$ (58,982,643)	\$ 344,491,091	\$ 1,979,329	\$ -	\$ 346,470,420	\$ 100,898,948	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 349,339,916	\$ -	\$ -	\$ -	\$ 450,238,864	\$ 103,768,444	\$ 50,000,000	\$ 53,768,444
1/13/2021	\$ 360,670,423	\$ -	\$ 10,856,315	\$ 38,230,067	\$ (56,078,138)	\$ 353,678,667	\$ 1,357,477	\$ -	\$ 355,036,144	\$ 103,659,158	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 356,092,105	\$ -	\$ -	\$ -	\$ 459,751,263	\$ 104,715,119	\$ 50,000,000	\$ 54,715,119
1/14/2021	\$ 354,684,187	\$ -	\$ 18,317,659	\$ 41,094,177	\$ (59,897,903)	\$ 354,198,120	\$ 2,741,984	\$ -	\$ 356,940,104	\$ 97,973,984	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 354,689,864	\$ -	\$ -	\$ -	\$ 452,663,848	\$ 95,723,744	\$ 50,000,000	\$ 45,723,744