## Statement of segregation requirements and funds in segregation for customers trading on U.S. commodity exchanges

### Segregation requirements (Section 6(d) of the CEA)

<table>
<thead>
<tr>
<th>Date</th>
<th>1. Net broker balance (A)</th>
<th>2. Net market position (A)</th>
<th>3. Exchange traded options (A)</th>
<th>4. Net market position (B)</th>
<th>5. Deposit in segregated funds (B)</th>
<th>6. Balance offset (net)</th>
<th>7. Deposited in segregated funds (B) in cash</th>
<th>8. Commodity exchanges</th>
<th>9. Amount required to be segregated (B)</th>
<th>10. Amount required to be segregated (C)</th>
<th>11. Net realized with other profits (D)</th>
<th>12. Net segregation from the derivative positions (E)</th>
<th>13. Segregated funds on hand (F)</th>
<th>14. Total segregated funds (G)</th>
<th>15. Management Target Amount (H)</th>
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</table>

### Commodities exchanges

#### Futures markets

- Deposited in segregated funds (B)
- Balance offset (net)
- Deposited in segregated funds (B) in cash
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- Amount required to be segregated (B)
- Amount required to be segregated (C)
- Net realized with other profits (D)
- Net segregation from the derivative positions (E)
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- Management Target Amount (H)

#### Securities markets

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