
### Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges

#### Segregation Requirements (Section 4d(2) of the CEAct)

- **Date:** Various dates ranging from March 3, 2021, to March 31, 2021.
- **Net ledger balance:** Various amounts ranging from $48,000,723 to $641,736,555.
- **Securities (at market):** Various values ranging from $48,000,723 to $456,302,850.
- **Net unrealized profit (loss) on futures contracts purchased:** Various values ranging from $48,000,723 to $456,302,850.
- **Exchange traded options:** Various values ranging from $48,000,723 to $456,302,850.
- **Deduct: market value of open options contracts - (at market):** Various values ranging from $48,000,723 to $456,302,850.
- **Net equity before segregation:** Various values ranging from $48,000,723 to $456,302,850.
- **Amount required to be segregated:** Various values ranging from $48,000,723 to $456,302,850.
- **Deposited segregated funds in bank accounts:** Various values ranging from $48,000,723 to $456,302,850.
- **Margins on deposit with derivatives clearing organizations of contract markets:** Various values ranging from $48,000,723 to $456,302,850.
- **B. Net settlement from (to) derivatives clearing organizations of contract markets:** Various values ranging from $48,000,723 to $456,302,850.
- **Exchange traded options:** Various values ranging from $48,000,723 to $456,302,850.
- **A. Value of open long options:** Various values ranging from $48,000,723 to $456,302,850.
- **B. Value of open short options:** Various values ranging from $48,000,723 to $456,302,850.
- **Net equity with other FCUs:** Various values ranging from $48,000,723 to $456,302,850.
- **A. Net liquidating equity:** Various values ranging from $48,000,723 to $456,302,850.
- **B. Securities:** Various values ranging from $48,000,723 to $456,302,850.
- **Securities held for particular customers or option customers in lieu of cash:** Various values ranging from $48,000,723 to $456,302,850.
- **Segregated funds on hand:** Various values ranging from $48,000,723 to $456,302,850.
- **Total amount segregated:** Various values ranging from $48,000,723 to $456,302,850.
- **Excess (deficiency) funds in segregation:** Various values ranging from $48,000,723 to $456,302,850.
- **Management Target Amount for Excess funds in segregation:** Various values ranging from $48,000,723 to $456,302,850.
- **Excess (deficiency) funds in segregation over (under) Management Target Amount:** Various values ranging from $48,000,723 to $456,302,850.

### Example Data

- **March 3, 2021:**
  - Net ledger balance: $5,068,302,532
  - Securities (at market): $48,000,723
  - Net unrealized profit (loss) on futures contracts purchased: $48,000,723
  - Exchange traded options: $48,000,723
  - Deduct: market value of open options contracts - (at market): $48,000,723
  - Net equity before segregation: $48,000,723
  - Amount required to be segregated: $48,000,723
  - Deposited segregated funds in bank accounts: $48,000,723
  - Margins on deposit with derivatives clearing organizations of contract markets: $48,000,723
  - B. Net settlement from (to) derivatives clearing organizations of contract markets: $48,000,723
  - Exchange traded options: $48,000,723
  - A. Value of open long options: $48,000,723
  - B. Value of open short options: $48,000,723
  - Net equity with other FCUs: $48,000,723
  - A. Net liquidating equity: $48,000,723
  - B. Securities: $48,000,723
  - Securities held for particular customers or option customers in lieu of cash: $48,000,723
  - Segregated funds on hand: $48,000,723
  - Total amount segregated: $48,000,723
  - Excess (deficiency) funds in segregation: $48,000,723
  - Management Target Amount for Excess funds in segregation: $48,000,723