

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 A. Cash	B. Securities (at market)	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		6. Amount required to be segregated (add lines 4 and 5)	7. Deposited in segregated funds bank accounts	B. Securities representing investments of customers of funds	C. Securities held for particular customers or option customers in lieu of cash	8. Margins on deposit with derivatives clearing organizations of contract markets	B. Securities representing investments of customers of funds	C. Securities held for particular customers or option customers in lieu of cash	9. Net settlement from (to) derivatives clearing organizations of contract markets	10. Exchange traded options	B. Value of open long option contracts	B. Value of open short option contracts	11. Net equities with other FCMs A. Net liquidating equity	B. Securities representing investments of customers of funds	C. Securities held for particular customers or option customers in lieu of cash		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 Excess funds in segregation	16. Excess (deficiency) funds in segregation over (under) Management Target Amount
				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	Less: amount offset by customer owned securities														11. Net equities with other FCMs	11. Net equities with other FCMs					
11/2/2020	\$ 271,496,219	\$ -	\$ (19,363,161)	\$ 29,948,960	\$ (44,588,566)	\$ 237,493,452	\$ 2,834,426	\$ -	\$ 240,327,878	\$ 82,223,262	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 262,855,256	\$ -	\$ -	\$ -	\$ 345,078,518	\$ 104,750,640	\$ 50,000,000	\$ 54,750,640
11/3/2020	\$ 261,836,105	\$ -	\$ (12,211,238)	\$ 31,026,198	\$ (44,451,480)	\$ 236,199,575	\$ 2,038,460	\$ -	\$ 238,238,035	\$ 77,642,944	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 266,487,162	\$ -	\$ -	\$ -	\$ 344,130,106	\$ 105,892,071	\$ 50,000,000	\$ 55,892,071
11/4/2020	\$ 250,491,707	\$ -	\$ (11,738,126)	\$ 25,716,673	\$ (40,393,110)	\$ 224,078,144	\$ 4,434,787	\$ -	\$ 228,510,931	\$ 70,978,193	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 261,711,427	\$ -	\$ -	\$ -	\$ 332,689,620	\$ 104,178,689	\$ 50,000,000	\$ 54,178,689
11/5/2020	\$ 240,903,266	\$ -	\$ (5,655,649)	\$ 31,124,503	\$ (48,125,024)	\$ 217,947,096	\$ 2,628,681	\$ -	\$ 220,575,777	\$ 77,653,828	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 249,318,358	\$ -	\$ -	\$ -	\$ 326,972,186	\$ 106,396,409	\$ 50,000,000	\$ 56,396,409
11/6/2020	\$ 254,766,414	\$ -	\$ (3,684,099)	\$ 26,478,019	\$ (39,893,605)	\$ 237,666,729	\$ 1,941,188	\$ -	\$ 239,607,917	\$ 80,093,497	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 267,007,343	\$ -	\$ -	\$ -	\$ 347,100,840	\$ 107,492,923	\$ 50,000,000	\$ 57,492,923
11/9/2020	\$ 225,207,058	\$ -	\$ (29,178,948)	\$ 31,190,442	\$ (47,393,916)	\$ 179,824,636	\$ 12,692,673	\$ -	\$ 192,517,309	\$ 80,376,310	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 209,485,863	\$ -	\$ -	\$ -	\$ 289,862,173	\$ 97,344,864	\$ 50,000,000	\$ 47,344,864
11/10/2020	\$ 270,469,384	\$ -	\$ (14,978,025)	\$ 28,336,423	\$ (44,241,361)	\$ 239,586,221	\$ 2,486,083	\$ -	\$ 242,072,304	\$ 79,755,049	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 270,384,449	\$ -	\$ -	\$ -	\$ 350,119,498	\$ 108,047,194	\$ 50,000,000	\$ 58,047,194
11/11/2020	\$ 270,150,716	\$ -	\$ (16,516,935)	\$ 26,808,877	\$ (42,176,849)	\$ 238,265,809	\$ 5,219,156	\$ -	\$ 243,484,965	\$ 79,755,049	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 269,420,703	\$ -	\$ -	\$ -	\$ 349,175,762	\$ 105,690,787	\$ 50,000,000	\$ 55,690,787
11/12/2020	\$ 310,844,733	\$ -	\$ (11,735,370)	\$ 28,110,309	\$ (42,482,873)	\$ 284,736,799	\$ 1,401,693	\$ -	\$ 286,138,492	\$ 102,221,463	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 283,292,715	\$ -	\$ -	\$ -	\$ 385,514,178	\$ 99,375,686	\$ 50,000,000	\$ 49,375,686
11/13/2020	\$ 265,371,897	\$ -	\$ (9,985,373)	\$ 25,517,467	\$ (38,321,781)	\$ 242,562,210	\$ 2,189,147	\$ -	\$ 244,771,357	\$ 74,762,752	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 268,934,802	\$ -	\$ -	\$ -	\$ 343,697,554	\$ 98,926,197	\$ 50,000,000	\$ 48,926,197
11/16/2020	\$ 259,437,927	\$ -	\$ (12,291,922)	\$ 25,429,671	\$ (38,565,733)	\$ 234,009,943	\$ 2,004,596	\$ -	\$ 236,014,539	\$ 85,534,639	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 249,961,595	\$ -	\$ -	\$ -	\$ 335,496,234	\$ 99,481,705	\$ 50,000,000	\$ 49,481,705
11/17/2020	\$ 283,290,398	\$ -	\$ (9,791,845)	\$ 24,853,423	\$ (38,515,104)	\$ 259,836,872	\$ 1,478,021	\$ -	\$ 261,314,893	\$ 86,805,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 274,838,579	\$ -	\$ -	\$ -	\$ 361,643,579	\$ 100,328,686	\$ 50,000,000	\$ 50,328,686
11/18/2020	\$ 294,336,074	\$ -	\$ (15,277,977)	\$ 26,362,844	\$ (40,723,543)	\$ 264,697,398	\$ 2,695,311	\$ -	\$ 267,392,709	\$ 82,514,536	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 284,380,374	\$ -	\$ -	\$ -	\$ 366,894,910	\$ 99,502,201	\$ 50,000,000	\$ 49,502,201
11/19/2020	\$ 316,822,950	\$ -	\$ (18,896,748)	\$ 27,564,721	\$ (41,918,457)	\$ 285,572,466	\$ 1,644,717	\$ -	\$ 287,217,183	\$ 91,476,627	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 296,671,212	\$ -	\$ -	\$ -	\$ 388,147,839	\$ 100,930,656	\$ 50,000,000	\$ 50,930,656
11/20/2020	\$ 308,269,004	\$ -	\$ (14,887,672)	\$ 27,191,594	\$ (41,245,783)	\$ 277,338,943	\$ 1,627,601	\$ -	\$ 278,964,544	\$ 82,005,716	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 298,240,522	\$ -	\$ -	\$ -	\$ 380,255,237	\$ 101,300,693	\$ 50,000,000	\$ 51,300,693
11/23/2020	\$ 292,274,944	\$ -	\$ (18,614,004)	\$ 24,894,208	\$ (38,954,282)	\$ 259,600,866	\$ 2,343,136	\$ -	\$ 261,944,002	\$ 94,492,745	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 268,388,098	\$ -	\$ -	\$ -	\$ 362,878,843	\$ 100,934,841	\$ 50,000,000	\$ 50,934,841
11/24/2020	\$ 303,950,465	\$ -	\$ (21,485,482)	\$ 27,037,201	\$ (43,221,905)	\$ 266,280,279	\$ 2,370,193	\$ -	\$ 268,650,472	\$ 82,448,302	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 288,249,357	\$ -	\$ -	\$ -	\$ 370,697,659	\$ 102,047,187	\$ 50,000,000	\$ 52,047,187
11/25/2020	\$ 327,518,716	\$ -	\$ (18,333,478)	\$ 25,396,528	\$ (41,102,992)	\$ 295,478,774	\$ 1,337,283	\$ -	\$ 296,816,057	\$ 85,538,730	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 313,887,323	\$ -	\$ -	\$ -	\$ 399,426,053	\$ 102,609,996	\$ 50,000,000	\$ 52,609,996
11/26/2020	\$ 327,517,546	\$ -	\$ (16,335,779)	\$ 25,396,528	\$ (41,102,992)	\$ 295,475,303	\$ 1,337,480	\$ -	\$ 296,812,783	\$ 85,538,730	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 313,883,959	\$ -	\$ -	\$ -	\$ 399,422,689	\$ 102,609,996	\$ 50,000,000	\$ 52,609,996
11/27/2020	\$ 310,616,281	\$ -	\$ (23,173,966)	\$ 28,427,840	\$ (44,503,854)	\$ 271,366,301	\$ 1,133,530	\$ -	\$ 272,499,831	\$ 89,578,959	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 285,973,815	\$ -	\$ -	\$ -	\$ 375,552,774	\$ 103,052,943	\$ 50,000,000	\$ 53,052,943
11/30/2020	\$ 318,388,405	\$ -	\$ (18,294,390)	\$ 26,535,570	\$ (41,360,712)	\$ 285,268,873	\$ 2,466,763	\$ -	\$ 287,735,636	\$ 90,498,495	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 299,353,970	\$ -	\$ -	\$ -	\$ 389,852,465	\$ 102,116,829	\$ 50,000,000	\$ 52,116,829