### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

<table>
<thead>
<tr>
<th>Date</th>
<th>A. Cash</th>
<th>1. Net ledger balance</th>
<th>A. Cash</th>
<th>B. Securities [at market]</th>
</tr>
</thead>
<tbody>
<tr>
<td>March 31, 2020</td>
<td>224,431,023</td>
<td>$ 214,816,815</td>
<td>$ -</td>
<td>$ (33,766,208)</td>
</tr>
<tr>
<td>April 30, 2020</td>
<td>255,206,381</td>
<td>$ 248,418,880</td>
<td>$ (6,612,502)</td>
<td>$ 18,278,370</td>
</tr>
<tr>
<td>May 31, 2020</td>
<td>318,388,405</td>
<td>$ 312,360,212</td>
<td>$ (18,193,614)</td>
<td>$ 215,570,207</td>
</tr>
<tr>
<td>June 30, 2020</td>
<td>289,721,953</td>
<td>$ 284,071,805</td>
<td>$ -</td>
<td>$ 31,369,288</td>
</tr>
<tr>
<td>July 31, 2020</td>
<td>297,180,029</td>
<td>$ 289,110,615</td>
<td>$ (28,881,342)</td>
<td>$ 32,329,317</td>
</tr>
<tr>
<td>August 31, 2020</td>
<td>315,074,405</td>
<td>$ 308,704,164</td>
<td>$ -</td>
<td>$ 31,339,288</td>
</tr>
<tr>
<td>September 30, 2020</td>
<td>224,431,023</td>
<td>$ 214,816,815</td>
<td>$ -</td>
<td>$ (33,766,208)</td>
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#### FUNDs IN SEGREGATED ACCOUNTS

<table>
<thead>
<tr>
<th>Date</th>
<th>A. Cash</th>
<th>B. Securities (at market)</th>
<th>C. Securities held for particular customers or option organizations of contract markets</th>
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