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

1. **Net ledger balance**
   - A. Cash $242,527,670 5000
   - B. Securities (at market) 0 5010

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** (496,737) 5020

3. **Exchange traded options**
   - A. Market value of open option contracts purchased on a contract market 0 5030
   - B. Market value of open option contracts granted (sold) on a contract market 0 5040

4. **Net equity (deficit) (add lines 1, 2, and 3)** $242,030,933 5050

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** $315,764 5060
   - Less: amount offset by customer owned securities 0 5070 315,764 5080

6. **Amount required to be segregated (add lines 4 and 5)** $242,346,697 5090

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash $34,977,665 5100
   - B. Securities representing investments of customers' funds (at market) 190,840,735 5110
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5120

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 0 5130
   - B. Securities representing investments of customers' funds (at market) 0 5140
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5150

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 0 5160

10. **Exchange traded options**
    - A. Value of open long option contracts 0 5170
    - B. Value of open short option contracts 0 5180

11. **Net equities with other FCMs**
    - A. Net liquidating equity 7,144,309 5190
    - B. Securities representing investments of customers' funds (at market) 31,855,805 5200
    - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 5210

12. **Segregated funds on hand (describe)**
    - 0 5215

13. **Total amount in segregation (add lines 7 through 12)** $264,818,514 5220

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $22,471,817 5230

15. **Management Target Amount Excess funds in segregation** $4,000,000 5240

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** $18,471,817 5250
## CFTC FORM 1-FR-FCM

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS**

**PURSUANT TO COMMISSION REGULATION 30.7**

**AS OF 12/31/2022**

### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder</td>
<td>$ 0</td>
<td>5605</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$ 2,370,767</td>
<td>5615</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$ 0</td>
<td>5617</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(7,346)</td>
<td>5625</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$ 0</td>
<td>5635</td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign board of trade</td>
<td>$ 0</td>
<td>5637</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 2,363,421</td>
<td>5645</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$ 97,670</td>
<td>5651</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$ 0</td>
<td>5652</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$ 2,461,091</td>
<td>5655</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6.</td>
<td>$ 2,461,091</td>
<td>5660</td>
</tr>
</tbody>
</table>
**CFTC FORM 1-FR-FCM**

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS**

**PURSUANT TO COMMISSION REGULATION 30.7**

**AS OF 12/31/2022**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in Banks**
   - Banks located in the United States
   - Other banks qualified under Regulation 30.7
     - Name(s): See Attached
     - 5710

   $2,898,461 5700

   0 5720

   $2,898,461 5730

2. **Securities**
   - In safekeeping with banks located in the United States
   - In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): _
     - 5750

   $0 5740

   0 5760

   0 5770

3. **Equities with registered futures commission merchants**
   - Cash
   - Securities
   - Unrealized gain (loss) on open futures contracts
     - (7,346) 5800
   - Value of long option contracts
     - 0 5810
   - Value of short option contracts
     - 0 5815

   $659,160 5780

   0 5790

   5810 651,814 5820

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): _
     - 5830

   $0 5840

   0 5850

   0 5860

   0 5870

   0 5875 0 5880

5. **Amounts held by members of foreign boards of trade**
   - Name(s): _
     - 5890

   $0 5900

   0 5910

   0 5920

   0 5930

   0 5935 0 5940

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): _
     - 5950

   0 5960

7. **Segregated funds on hand (describe): _**

   0 5965

8. **Total funds in separate section 30.7 accounts**

   $3,550,275 5970

9. **Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)**

   $1,089,184 5680

10. **Management Target Amount for Excess funds in separate 30.7 accounts**

    400,000 5980

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess**

    689,184 5985
### Cleared Swaps Customer Requirements

1. Net ledger balance
   - A. Cash $0 8500
   - B. Securities (at market) 0 8510

2. Net unrealized profit (loss) in open cleared swaps 0 8520

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased 0 8530
   - B. Market value of open cleared swaps granted (sold) 0 8540

4. Net equity (deficit) (add lines 1, 2 and 3) 0 8550

5. Accounts liquidating to a deficit and accounts with debit balances
   - Gross amount $0 8560
   - Less: amount offset by customer securities 0 8570

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 0 8590

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash $0 8600
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8610
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8620

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 0 8630
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8640
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8650

9. Net settlement from (to) derivatives clearing organizations 0 8660

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts 0 8670
    - B. Value of open cleared swaps short option contracts 0 8680

11. Net equities with other FCMs
    - A. Net liquidating equity 0 8690
    - B. Securities representing investments of cleared swaps customers' funds (at market) 0 8700
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 8710

12. Cleared swaps customer funds on hand (describe)
    - 0 8715

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 0 8720

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $0 8730

15. Management target Amount for Excess funds in cleared swaps segregated accounts $0 8760

16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess $0 8770