CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 9/30/2023

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

1. Net ledger balance
   A. Cash $235,312,246 5000
   B. Securities (at market) 0 5010

2. Net unrealized profit (loss) in open futures contracts traded on a contract market (1,560,441) 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) $233,751,805 5050

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $370,159 5060
   Less: amount offset by customer owned securities 0 5070 370,159 5080

6. Amount required to be segregated (add lines 4 and 5) $234,121,964 5090

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash $27,652,841 5100
   B. Securities representing investments of customers' funds (at market) 189,442,100 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 7,625,048 5190
    B. Securities representing investments of customers' funds (at market) 32,870,400 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 5225

13. Total amount in segregation (add lines 7 through 12) $257,590,389 5220

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $23,468,425 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 $19,468,425 5250
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line</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>$2,259,395</td>
<td>5615</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$0</td>
<td>5617</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(205)</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>$2,259,190</td>
<td>5645</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td>$15,497</td>
<td>5651</td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td></td>
<td></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>$2,274,687</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>$2,274,687</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 9/30/2023

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in Banks
   A. Banks located in the United States $2,726,172 5700
   B. Other banks qualified under Regulation 30.7
      Name(s): See Attached 5710
       0 5720 $2,726,172 5730

2. Securities
   A. In safekeeping with banks located in the United States $0 5740
   B. In safekeeping with other banks qualified under Regulation 30.7
      Name(s): _ 5750
       0 5760 0 5770

3. Equities with registered futures commission merchants
   A. Cash $814,923 5780
   B. Securities 0 5790
   C. Unrealized gain (loss) on open futures contracts (205) 5800
   D. Value of long option contracts 0 5810
   E. Value of short option contracts 0 5815 814,718 5820

4. Amounts held by clearing organizations of foreign boards of trade
   Name(s): _ 5830
      A. Cash $0 5840
      B. Securities 0 5850
      C. Amount due to (from) clearing organization - daily variation 0 5860
      D. Value of long option contracts 0 5870
      E. Value of short option contracts 0 5875 0 5880

5. Amounts held by members of foreign boards of trade
   Name(s): _ 5890
      A. Cash $0 5900
      B. Securities 0 5910
      C. Unrealized gain (loss) on open futures contracts 0 5920
      D. Value of long option contracts 0 5930
      E. Value of short option contracts 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 $3,540,890 5970

9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8) $1,266,203 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 866,203 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**
   - Less: amount offset by customer securities: $0 8560

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