**CFTC FORM 1-FR-FCM**  
**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION**  
**FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**  
**AS OF 2/28/2023**

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

1. **Net ledger balance**
   - **A. Cash**: $243,880,958  
   - **B. Securities (at market)**: 0

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: (806,675)

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

4. **Net equity (deficit) (add lines 1, 2, and 3)**: $243,074,283

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 0  
   - **Total**: $325,289

6. **Amount required to be segregated (add lines 4 and 5)**: $243,399,572

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $43,319,102  
   - **B. Securities representing investments of customers' funds (at market)**: 183,412,020  
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

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

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

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

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 6,191,795  
    - **B. Securities representing investments of customers' funds (at market)**: 32,063,630  
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand (describe: )**: 0

13. **Total amount in segregation (add lines 7 through 12)**: $264,986,547

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $21,586,975

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $17,586,975

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FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line</th>
</tr>
</thead>
<tbody>
<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>$3,213,582</td>
<td>5615</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$0</td>
<td>5617</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$(35,313)</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>$3,178,269</td>
<td>5645</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$14,496</td>
<td>5651</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>$0</td>
<td>5652</td>
</tr>
<tr>
<td></td>
<td>$14,496</td>
<td>5654</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>$3,192,765</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>$3,192,765</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 2/28/2023

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in Banks
   A. Banks located in the United States
      $2,954,199
   B. Other banks qualified under Regulation 30.7
      Name(s): See Attached
      5710

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

3. Equities with registered futures commission merchants
   A. Cash
      $1,083,854
   B. Securities
      0
   C. Unrealized gain (loss) on open futures contracts
      (35,313)
   D. Value of long option contracts
      0
   E. Value of short option contracts
      0

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

5. Amounts held by members of foreign boards of trade
   Name(s): _
   A. Cash
      0
   B. Securities
      0
   C. Unrealized gain (loss) on open futures contracts
      0
   D. Value of long option contracts
      0
   E. Value of short option contracts
      0

6. Amounts with other depositories designated by a foreign board of trade
   Name(s): _
   0

7. Segregated funds on hand (describe): _
   0

8. Total funds in separate section 30.7 accounts
   $4,002,740

9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)
   $809,975

10. Management Target Amount for Excess funds in separate 30.7 accounts
    400,000

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess
    409,975
### Cleared Swaps Customer Requirements

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

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

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

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

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

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

### Funds in Cleared Swaps Customer Segregated Accounts

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

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

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

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

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

12. Cleared swaps customer funds on hand (describe: )

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

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

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

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