# CFTC Form 1-FR-FCM

## Statement of Segregation Requirements and Funds in Segregation

For Customers Trading on U.S. Commodity Exchanges

As of 1/31/2023

### Segregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - Cash $244,699,782
   - Securities (at market) 0

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
3. **Exchange traded options**
   - Market value of open option contracts purchased on a contract market 0
   - Market value of open option contracts granted (sold) on a contract market 0

4. **Net equity (deficit) (add lines 1, 2, and 3)** $244,308,724

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $347,388
   - Less: amount offset by customer owned securities 0

6. **Amount required to be segregated (add lines 4 and 5)** $244,656,112

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - Cash $47,705,222
   - Securities representing investments of customers' funds (at market) 183,493,890
   - 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**
   - Cash 0
   - Securities representing investments of customers' funds (at market) 0
   - 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**
    - Value of open long option contracts 0
    - Value of open short option contracts 0

11. **Net equities with other FCMs**
    - Net liquidating equity 6,386,889
    - Securities representing investments of customers' funds (at market) 31,965,150
    - 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)** $269,551,151

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** $24,895,039

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** $20,895,039

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CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 1/31/2023

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line No.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a</td>
<td>$ 0</td>
<td>5605</td>
</tr>
<tr>
<td>foreign government or a rule of a self-regulatory organization authorized</td>
<td></td>
<td></td>
</tr>
<tr>
<td>thereunder</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All</td>
<td>$ 3,175,954</td>
<td>5615</td>
</tr>
<tr>
<td>Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td></td>
<td></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</td>
<td>$(42,393)</td>
<td>5625</td>
</tr>
<tr>
<td>foreign board of trade</td>
<td></td>
<td></td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of</td>
<td>$ 0</td>
<td>5635</td>
</tr>
<tr>
<td>trade</td>
<td></td>
<td></td>
</tr>
<tr>
<td>B. Market value of open option contracts granted (sold) on a foreign</td>
<td>$ 0</td>
<td>5637</td>
</tr>
<tr>
<td>board of trade</td>
<td></td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3)</td>
<td>$ 3,133,561</td>
<td>5645</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with gross amount</td>
<td>$ 5,515</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</td>
<td>$ 3,139,076</td>
<td>5655</td>
</tr>
<tr>
<td>Equity Method (add lines 4 and 5)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside to a foreign jurisdiction</td>
<td>$ 3,139,076</td>
<td>5660</td>
</tr>
<tr>
<td>(above) or line 6.</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in Banks**  
   A. Banks located in the United States  
      $3,460,420  
   B. Other banks qualified under Regulation 30.7  
      Name(s): See Attached  
      5710  
      0  
      $3,460,420  
      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  
      0  
      5770

3. **Equities with registered futures commission merchants**  
   A. Cash  
      $833,588  
      5780  
   B. Securities  
      0  
      5790  
   C. Unrealized gain (loss) on open futures contracts  
      (42,393)  
      5800  
   D. Value of long option contracts  
      0  
      5810  
   E. Value of short option contracts  
      0  
      5815  
      791,195  
      5820

4. **Amounts held by clearing organizations of foreign boards of trade**  
   Name(s):  
   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):  
   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**  
   $4,251,615  
   5970

9. **Excess (deficiency) Set Aside Funds for Secured Amount**  
    (Subtract line 7 Secured Statement Page 1 from line 8)  
    $1,112,539  
    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**  
    712,539  
    5985
### Clears 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