CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 10/31/2022

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

1. Net ledger balance
   A. Cash  $235,206,145  5000
   B. Securities (at market)  0  5010

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  (311,830)  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)  $234,894,315  5050

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  $264,942  5060
   Less: amount offset by customer owned securities  0  5070  264,942  5080

6. Amount required to be segregated (add lines 4 and 5)  $235,159,257  5090

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash  $46,351,973  5100
   B. Securities representing investments of customers' funds (at market)  170,910,675  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  6,698,338  5190
    B. Securities representing investments of customers' funds (at market)  31,851,325  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)  $255,812,311  5220

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  $20,653,054  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  $16,653,054  5250
CFTC FORM 1-FR-FCM
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7
AS OF 10/31/2022

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>Code</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>$ 2,875,800</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>$(6,244)</td>
<td>5625</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$ 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>$ 2,869,556</td>
<td>5645</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with</td>
<td>$ 4,633</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>$ 2,874,189</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>$ 2,874,189</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 10/31/2022**

## Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in Banks**
   - Banks located in the United States
     - Name(s): See Attached
     - $3,059,771
   - Other banks qualified under Regulation 30.7
     - Name(s): ___
     - 0

2. **Securities**
   - In safekeeping with banks located in the United States
     - $0
   - In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): ___
     - 0

3. **Equities with registered futures commission merchants**
   - Cash
     - $747,301
   - Securities
     - 0
   - Unrealized gain (loss) on open futures contracts
     - (6,244)
   - Value of long option contracts
     - 0
   - Value of short option contracts
     - 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): ___
   - Cash
     - $0
   - Securities
     - 0
   - Amount due to (from) clearing organization - daily variation
     - 0
   - Value of long option contracts
     - 0
   - Value of short option contracts
     - 0

5. **Amounts held by members of foreign boards of trade**
   - Name(s): ___
   - Cash
     - $0
   - Securities
     - 0
   - Unrealized gain (loss) on open futures contracts
     - 0
   - Value of long option contracts
     - 0
   - Value of short option contracts
     - 0

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): ___
   - Segregated funds on hand (describe): ___
   - Total funds in separate section 30.7 accounts
     - $3,800,828

7. **Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8)**
   - $926,639

8. **Management Target Amount for Excess funds in separate 30.7 accounts**
   - 400,000

9. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess**
   - 526,639
## SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

| BROKER OR DEALER: | as of: 10/31/2022 |

### STATEMENT OF CLEARED SWAPS SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

#### 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