

| | | |
|---------------------------------------|-------------------------------|-----------------------|
| Name of Company: GH FINANCIALS LLC | Employer ID No: 45-2448979 | NFA ID No: 0431801 |
|---------------------------------------|-------------------------------|-----------------------|

CFTC FORM 1-FR-FCM
STATEMENT OF FINANCIAL CONDITION
AS OF 5/31/2021

Assets

| | <u>Current</u> | | <u>Non-Current</u> | | <u>Total</u> | |
|---------------------------------------------------------------------------------------|----------------|------|--------------------|------|----------------|------|
| 1. Funds segregated or in separate accounts pursuant to the CEAct and the Regulations | | | | | | |
| A. U.S. exchanges (page 11, line 13) | \$ 166,759,860 | 1000 | | | \$ 166,759,860 | 1005 |
| B. Dealer options (page 12, line 2.C.) | 0 | 1010 | | | 0 | 1015 |
| C. Foreign exchanges (page 14, line 8) | 8,821,226 | 1020 | \$ 0 | 1025 | 8,821,226 | 1030 |
| D. Cleared Swaps (page 15, line 13) | 0 | 1022 | 0 | 1027 | \$ 0 | 1032 |
| (Do not duplicate line 1. assets below) | | | | | | |
| 2. Cash | 982,782 | 1040 | 50,946 | 1045 | 1,033,728 | 1050 |
| 3. Securities, at market value | | | | | | |
| A. Firm owned | 0 | 1055 | 0 | 1060 | 0 | 1065 |
| B. Noncustomer-owned | 0 | 1070 | | | 0 | 1075 |
| C. Individual partners' and member's security accounts | 0 | 1090 | | | 0 | 1095 |
| D. Stock in clearing organizations | 0 | 1100 | 0 | 1105 | 0 | 1110 |
| 4. Securities purchased under resale agreements | 0 | 1115 | 0 | 1120 | 0 | 1125 |
| 5. Receivables from and deposits with U.S. derivatives clearing organizations | | | | | | |
| A. Margins | 24,686,007 | 1130 | | | 24,686,007 | 1135 |
| B. Settlement receivable | 811 | 1140 | | | 811 | 1145 |
| C. Guarantee deposits | 14,854,856 | 1150 | | | 14,854,856 | 1155 |
| D. Long options value | 1,257,670 | 1157 | | | 1,257,670 | 1158 |
| 6. Receivables from and deposits with foreign commodity clearing organizations | | | | | | |
| A. Margins | 0 | 1160 | 0 | 1165 | 0 | 1170 |
| B. Settlement receivable | 0 | 1175 | | | 0 | 1180 |
| C. Guarantee deposits | 0 | 1182 | 0 | 1185 | 0 | 1190 |
| D. Long options value | 0 | 1191 | 0 | 1192 | 0 | 1193 |
| 7. Receivables from registered FCMs | | | | | | |
| A. Net liquidating equity | 758,978 | 1195 | 0 | 1200 | 758,978 | 1205 |
| B. Security deposits | | | 0 | 1210 | 0 | 1215 |
| C. Other | 0 | 1220 | 0 | 1225 | 0 | 1230 |
| 8. Receivables from foreign commodity brokers | | | | | | |
| A. Net liquidating equity | 0 | 1235 | 0 | 1240 | 0 | 1245 |
| B. Security deposits | | | 0 | 1250 | 0 | 1255 |
| C. Other | 0 | 1260 | 0 | 1265 | 0 | 1270 |

| | | | | | | | |
|-----|-----------------------------------------------------------------------------------------------------------------------------|----------------|------|------------|------|----------------|------|
| 9. | Receivables from traders on U.S. commodity exchanges | | | | | | |
| A. | Customer debit and deficit accounts | 0 | 1275 | 0 | 1280 | 0 | 1285 |
| B. | Noncustomer and proprietary accounts | 0 | 1290 | 0 | 1295 | 0 | 1300 |
| C. | Other | 0 | 1305 | 0 | 1310 | 0 | 1315 |
| D. | Allowance for doubtful accounts | | | 0 | 1320 | 0 | 1325 |
| 10. | Receivables from traders on foreign boards of trade | | | | | | |
| A. | Customer debit and deficit accounts | 0 | 1330 | 0 | 1335 | 0 | 1340 |
| B. | Noncustomer and proprietary accounts | 0 | 1345 | 0 | 1350 | 0 | 1355 |
| C. | Other | 0 | 1360 | 0 | 1365 | 0 | 1370 |
| D. | Allowance for doubtful accounts | | | 0 | 1375 | 0 | 1380 |
| 11. | Inventories of cash commodities, raw materials, work in progress and finished goods | | | | | | |
| A. | Covered | 0 | 1385 | 0 | 1390 | 0 | 1395 |
| B. | Not covered | 0 | 1400 | 0 | 1405 | 0 | 1410 |
| 12. | Secured demand notes (Value of collateral \$0 [1415] Safety factor \$0 [1420]) | 0 | 1425 | 0 | 1430 | 0 | 1435 |
| 13. | Other receivables and advances | | | | | | |
| A. | Merchandising accounts receivable | 0 | 1440 | 0 | 1445 | 0 | 1450 |
| B. | Notes receivable | 0 | 1455 | 0 | 1460 | 0 | 1465 |
| C. | Commissions and brokerage receivable | 0 | 1470 | 41,330 | 1475 | 41,330 | 1480 |
| D. | Receivables from employees and associated persons | 0 | 1485 | 0 | 1490 | 0 | 1495 |
| E. | Advances on cash commodities | 0 | 1500 | 0 | 1505 | 0 | 1510 |
| F. | Dividends and interest | 0 | 1515 | 0 | 1520 | 0 | 1525 |
| G. | Taxes receivable | 0 | 1530 | 0 | 1535 | 0 | 1540 |
| H. | Receivables from subsidiaries and affiliates | 0 | 1545 | 0 | 1550 | 0 | 1555 |
| I. | Other (Itemize on a separate page) | 30,555 | 1560 | 0 | 1565 | 30,555 | 1570 |
| J. | Allowance for doubtful accounts | | | 0 | 1575 | 0 | 1580 |
| 14. | Unrealized gains on forward contracts and commitments | 0 | 1585 | 0 | 1590 | 0 | 1595 |
| 15. | Exchange memberships, at cost (Market value \$1,790,758 [1600]) | | | 389,353 | 1605 | 389,353 | 1610 |
| 16. | Investments in subsidiaries | 0 | 1612 | 0 | 1615 | 0 | 1620 |
| 17. | Plant, property, equipment and capitalized leases (cost net of accumulated depreciation and amortization of \$0 [1625]) | 0 | 1630 | 58,255 | 1635 | 58,255 | 1640 |
| 18. | Prepaid expenses and deferred charges | | | 51,558 | 1645 | 51,558 | 1650 |
| 19. | A. Other assets (itemize on separate page) | 0 | 1655 | 139,000 | 1660 | 139,000 | 1665 |
| | B. Retail Forex Aggregate Assets | 0 | 1657 | 0 | 1662 | 0 | 1667 |
| 20. | Total Assets | \$ 218,152,745 | 1670 | \$ 730,442 | 1675 | \$ 218,883,187 | 1680 |

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CFTC FORM 1-FR-FCM
STATEMENT OF FINANCIAL CONDITION
AS OF 5/31/2021

Liabilities & Ownership Equity

Liabilities

| | | |
|------------------------------------------------------------------------------------------------------------|-------------|------|
| 21. Payables to banks | | |
| A. Secured loans | \$ 0 | 2000 |
| B. Unsecured loans | 0 | 2010 |
| C. Overdrafts | 0 | 2020 |
| 22. Equities in commodity accounts | | |
| A. Customers trading on U.S. commodity exchanges | 149,679,993 | 2030 |
| B. Customers trading on foreign exchanges | 7,438,236 | 2040 |
| C. Customers' dealer options accounts | 0 | 2050 |
| D. Noncustomers' accounts | 22,062,727 | 2060 |
| E. General partners' and member's trading accounts (not included in capital) | 0 | 2070 |
| F. Customers trading cleared swaps | 0 | 2072 |
| 23. Payable to U.S. commodity clearing organizations Including short option value of \$1,020,497 [2075] | 1,020,497 | 2080 |
| 24. Payable to foreign commodity clearing organizations Including short option value of \$0 [2085] | 0 | 2090 |
| 25. Payable to registered futures commission merchants | 0 | 2100 |
| 26. Payable to foreign commodity brokers | 0 | 2110 |
| 27. Accounts payable, accrued expenses and other payables | | |
| A. Accounts payable and accrued expenses | 9,258,175 | 2120 |
| B. Salaries, wages, commissions and bonuses payable | 0 | 2130 |
| C. Taxes payable | 140,270 | 2140 |
| D. Deferred income taxes | 0 | 2150 |
| E. Security deposits held | 134,579 | 2160 |
| F. Advances against commodities | 0 | 2170 |
| G. Unrealized losses on forward contracts and commitments | 0 | 2180 |
| H. Due to subsidiaries and affiliates | 1,085,840 | 2190 |
| I. Notes, mortgages and other payables due within twelve months | 0 | 2200 |
| J. Obligation to Retail FX Customers | 0 | 2205 |
| K. Other (itemize on a separate page) | 0 | 2210 |
| 28. Notes, mortgages and other payables not due within twelve months of the date of this statement | | |
| A. Unsecured | 0 | 2220 |
| B. Secured | 0 | 2230 |

| | | |
|-------------------------------------------------------------|-----------------------|------|
| 29. Securities sold under agreements to repurchase | 0 | 2240 |
| 30. Securities sold not yet purchased, at market value | 0 | 2250 |
| 31. Liabilities subordinated to claims of general creditors | | |
| A. Subject to a satisfactory subordination agreement | 4,000,000 | 2260 |
| B. Not subject to a satisfactory subordination agreement | 0 | 2270 |
| 32. Total liabilities | <u>\$ 194,820,317</u> | 2280 |

Ownership Equity

| | | | | |
|-----------------------------------------------------------------------------------------------------------------------------|----------------------|------|-----------------------|------|
| 33. Sole proprietorship | <u>\$ 0</u> | 2500 | | |
| 34. Partnership or Limited Liability Company | | | | |
| A. Partnership or LLC contributed and retained capital | <u>\$ 24,062,870</u> | 2510 | | |
| B. Additional capital per partnership or membership agreement (equities in partners' or members' trading accounts, etc.) | <u>0</u> | 2515 | | |
| C. Total | <u>\$ 24,062,870</u> | 2520 | | |
| 35. Corporation | | | | |
| A. Preferred stock | <u>\$ 0</u> | 2530 | | |
| B. Common stock | <u>0</u> | 2535 | | |
| C. Additional paid in capital | <u>0</u> | 2540 | | |
| D. Retained earnings | <u>0</u> | 2545 | | |
| E. Subtotal | <u>\$ 0</u> | 2550 | | |
| F. Less: capital stock in treasury | <u>0</u> | 2555 | | |
| G. Total | <u>\$ 0</u> | 2560 | | |
| 36. Total ownership equity (line 33, 34.C. or 35.G) | | | <u>\$ 24,062,870</u> | 2570 |
| 37. Total liabilities and ownership equity (add lines 32 and 36) | | | <u>\$ 218,883,187</u> | 2580 |

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CFTC FORM 1-FR-FCM
STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES
AS OF 5/31/2021

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

| | | | |
|---------------------------------------------------------------------------------------|------|----------------|--------|
| 1. Net ledger balance | | | |
| A. Cash | | \$ 137,921,738 | 5000 |
| B. Securities (at market) | | 0 | 5010 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | 11,559,651 | 5020 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a contract market | | 1,634,969 | 5030 |
| B. Market value of open option contracts granted (sold) on a contract market | | (1,436,365) | 5040 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 149,679,993 | 5050 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 0 | 5060 | |
| Less: amount offset by customer owned securities | 0 | 5070 | 0 5080 |
| 6. Amount required to be segregated (add lines 4 and 5) | | \$ 149,679,993 | 5090 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | |
|---------------------------------------------------------------------------------------------|--|----------------|------|
| 7. Deposited in segregated funds bank accounts | | | |
| A. Cash | | \$ 15,568,252 | 5100 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 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 | | 150,137,421 | 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 | | (287) | 5160 |
| 10. Exchange traded options | | | |
| A. Value of open long option contracts | | 1,634,969 | 5170 |
| B. Value of open short option contracts | | (1,436,365) | 5180 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 855,870 | 5190 |
| B. Securities representing investments of customers' funds (at market) | | 0 | 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) | | \$ 166,759,860 | 5220 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | \$ 17,079,867 | 5230 |
| 15. Management Target Amount Excess funds in segregation | | \$ 4,900,000 | 5240 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | \$ 12,179,867 | 5250 |

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CFTC FORM 1-FR-FCM
 STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS
 IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS
 AS OF 5/31/2021

| | | | |
|----|--------------------------------------------------------------------------------|------|------|
| 1. | Amount required to be segregated in accordance with Commission regulation 32.6 | \$ 0 | 5400 |
| 2. | Funds in segregated accounts | | |
| | A. Cash | \$ 0 | 5410 |
| | B. Securities (at market) | 0 | 5420 |
| | C. Total | 0 | 5430 |
| 3. | Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.) | \$ 0 | 5440 |

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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 5/31/2021

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 | | \$ 0 | 5605 |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | | |
| | A. Cash | \$ 7,436,287 | 5615 |
| | B. Securities (at market) | \$ 0 | 5617 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | \$ 1,949 | 5625 |
| 3. | Exchange traded options | | |
| | A. Market value of open option contracts purchased on a foreign board of trade | \$ 0 | 5635 |
| | B. Market value of open option contracts granted (sold) on a foreign board of trade | \$ 0 | 5637 |
| 4. | Net equity (deficit) (add lines 1, 2, and 3) | \$ 7,438,236 | 5645 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 0 | 5651 |
| | Less: amount offset by customer owned securities | \$ 0 | 5652 |
| | | \$ 0 | 5654 |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 7,438,236 | 5655 |
| 7. | Greater of amount required to be set aside to a foreign jurisdiction (above) or line 6. | \$ 7,438,236 | 5660 |

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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 5/31/2021

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | | | | |
|------------------------------------------------------------------------------------------------------------------|--------------|------|--------------|------|
| 1. Cash in Banks | | | | |
| A. Banks located in the United States | \$ 3,346,724 | 5700 | | |
| B. Other banks qualified under Regulation 30.7 | | | | |
| Name(s): <u>See Attached</u> | | 5710 | | |
| | 0 | 5720 | \$ 3,346,724 | 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 | \$ 0 | 5780 | | |
| B. Securities | 0 | 5790 | | |
| C. Unrealized gain (loss) on open futures contracts | 0 | 5800 | | |
| D. Value of long option contracts | 0 | 5810 | | |
| E. Value of short option contracts | 0 | 5815 | 0 | 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): <u>See Attached</u> | | 5890 | | |
| A. Cash | \$ 5,472,553 | 5900 | | |
| B. Securities | 0 | 5910 | | |
| C. Unrealized gain (loss) on open futures contracts | 1,949 | 5920 | | |
| D. Value of long option contracts | 0 | 5930 | | |
| E. Value of short option contracts | 0 | 5935 | 5,474,502 | 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 | | | \$ 8,821,226 | 5970 |
| 9. Excess (deficiency) Set Aside Funds for Secured Amount (Subtract line 7 Secured Statement Page 1 from line 8) | | | \$ 1,382,990 | 5680 |
| 10. Management Target Amount for Excess funds in separate 30.7 accounts | | | 250,000 | 5980 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target Excess | | | 1,132,990 | 5985 |

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

as of: 05/31/2021

**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 | 0 |
| 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 | |