| Foreign Futures and Foreign Options Secured Amounts | 12/1/23 Total All Currencies Converted to USD | 12/4/23 Total All Currencies Converted to USD | 12/5/23 Total All Currencies Converted to USD | 12/6/23 Total All Currencies Converted to USD | 12/7/23 Total All Currencies Converted to USD | 12/8/23 Total All Currencies Converted to USD | 12/11/23 Total All Currencies Converted to USD | 12/12/23 Total All Currencies Converted to USD | 12/13/23 Total All Currencies Converted to USD | 12/14/23 Total All Currencies Converted to USD | 12/15/23 Total All Currencies Converted to USD | 12/18/23 Total All Currencies Converted to USD | 12/19/23 Total All Currencies Converted to USD | 12/20/23 Total All Currencies Converted to USD | 12/21/23 Total All Currencies Converted to USD | 12/22/23 Total All Currencies Converted to USD |
|--|---|---|---|---|---|---|--|--|--|--|--|--|--|--|--|--|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 57,085,112.23 - | 60,334,060.54 | 63,680,230.16 - | 63,889,556.52 | 63,857,258.14 | 63,854,323.45 | 63,851,290.68 - | 63,780,958.03 | 63,996,763.39 - | 64,634,573.97 - | 64,706,797.14 - | 64,677,515.82 - | 64,590,980.35 - | 65,094,333.82 - | 64,932,509.36 - | 65,086,656.72 |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 246,778.49 | 73,128.03 | (83,605.11) | (770.57) | 24,056.94 | 287,327.10 | (17,046.11) | (69,691.23) | 187,026.43 | 227,964.13 | 508,947.67 | 16,645.22 | 370,384.56 | 203,297.43 | 323,528.82 | 96,727.85 |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased on a Foreign Board of Trade | | | | | | | | | | | | | | | | |
| B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 57,331,890.72 | - 60,407,188.57 | 63,596,625.05 | - 63,888,785.95 | - 63,881,315.08 | - 64,141,650.55 | 63,834,244.57 | - 63,711,266.80 | - 64,183,789.82 | - 64,862,538.10 | - 65,215,744.81 | - 64,694,161.04 | - 64,961,364.91 | - 65,297,631.25 | - 65,256,038.18 | - 65,183,384.58 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 167.76 | 5,266.98 | 1,717.25 | 6,302.41 | 96,310.15 | 167.61 | 167.61 | 74,356.87 | 218.34 | 168.66 | 167.77 | 1,775.71 | 167.88 | 1,290.21 | 168.26 | 223.41 |
| Less. Amount Onset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 57,332,058.48 | 60,412,455.55 | 63,598,342.30 | 63,895,088.36 | 63,977,625.23 | 64,141,818.16 | 63,834,412.18 | 63,785,623.67 | 64,184,008.16 | 64,862,706.76 | 65,215,912.58 | 64,695,936.75 | 64,961,532.79 | 65,298,921.46 | 65,256,206.44 | 65,183,607.99 |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | - / | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 22,918,291.63 1,429,977.45 | 22,478,844.09 1,425,549.83 | 22,875,435.42 1,421,414.06 | 22,816,495.47 1,418,630.62 | 22,966,084.88 1,205,731.63 | 43,060,857.73 1,203,001.39 | 48,814,474.57 1,207,560.01 | 48,776,860.06 1,591,356.74 | 48,867,533.34 1,801,683.07 | 48,501,660.16 1,654,573.18 | 48,592,476.99 1,644,727.18 | 54,695,278.26 1,655,569.46 | 55,998,581.47 676,046.84 | 55,960,121.40 674,762.53 | 55,441,099.31 677,137.24 | 55,443,010.80 682,680.32 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 4,084,528.23 | 4,107,429.24 | 4,164,924.78 | 4,178,347.04 | 4,158,854.96 | 4,132,055.20 | 4,107,603.08 | 4,099,487.48 | 4,118,605.82 | 4,070,646.30 | 4,038,790.33 | 4,012,046.79 | 3,973,161.97 | 3,981,205.16 | 3,960,881.92 | 3,964,021.73 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | (2,507.78) | | (2,957.40) | - | - | - | - | - | (414.20) | (275.93) | (964.05) | (74.62) | (690.02) | (1,286.56) | 414.09 | - 1,665.79 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| - | | | | | | | | | | | | | | | | |
| Amounts Held By Members of Foreign Boards of Trade A. Cash | 33,842,018.87 | 37,077,628.12 | 40,095,793.75 | 40,332,428.15 | 40,378,691.41 | 20,318,813.16 | 14,552,737.21 | 14,161,852.12 | 14,061,099.96 | 14,747,883.07 | 14,933,185.71 | 9,001,890.44 | 8,861,843.75 | 9,409,121.54 | 9,291,616.96 | 9,390,655.91 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | 259,017.87 | 83,459.31 | (70,991.21) | 8,854.64 | 33,709.86 | 296,950.52 | (7,419.11) | (60,255.10) | 196,946.69 | 237,850.13 | 521,188.28 | 28,027.44 | 382,440.13 | 215,798.59 | 334,399.00 | 106,349.42 |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | 62,531,326.27 - | 65,172,268.00 - | 68,483,619.39 - | 68,754,755.92 - | 68,743,072.74 | 69,011,677.99 - | 68,674,955.75 | 68,569,301.30 - | 69,045,454.68 - | 69,212,336.90 - | 69,729,404.45 | 69,392,737.77 - | 69,891,384.15 - | 70,239,722.66 | 69,705,548.53 - | 69,588,383.97 - |
| 9. Excess Set Aside for Secured Amount | 5,199,267.79 | 4,759,812.45 | 4,885,277.09 | 4,859,667.57 | 4,765,447.51 | 4,869,859.83 | 4,840,543.57 | 4,783,677.63 | 4,861,446.52 | 4,349,630.14 | 4,513,491.86 | 4,696,801.02 | 4,929,851.36 | 4,940,801.20 | 4,449,342.09 | 4,404,775.98 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 4,199,267.79 | 3,759,812.45 | 3,885,277.09 | 3,859,667.57 | 3,765,447.51 | 3,869,859.83 | 3,840,543.57 | 3,783,677.63 | 3,861,446.52 | 3,349,630.14 | 3,513,491.86 | 3,696,801.02 | 3,929,851.36 | 3,940,801.20 | 3,449,342.09 | 3,404,775.98 |

| Foreign Futures and Foreign Options Secured Amounts | 12/25/23 Total All Currencies Converted to USD | 12/26/23 Total All Currencies Converted to USD | 12/27/23 Total All Currencies Converted to USD | 12/28/23 Total All Currencies Converted to USD | 12/29/23 Total All Currencies Converted to USD | 1/1/24 Total All Currencies Converted to USD | 1/2/24 Total All Currencies Converted to USD | 1/3/24 Total All Currencies Converted to USD | 1/4/24 Total All Currencies Converted to USD | 1/5/24 Total All Currencies Converted to USD | 1/8/24 Total All Currencies Converted to USD | 1/9/24 Total All Currencies Converted to USD | 1/10/24 Total All Currencies Converted to USD | 1/11/24 Total All Currencies Converted to USD | 1/12/24 Total All Currencies Converted to USD | 1/15/24 Total All Currencies Converted to USD |
|--|--|--|--|--|--|--|--|--|--|--|--|--|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 65,047,939.44 | 64,985,244.32 | 64,959,268.36 | 64,789,944.90 | 64,899,410.83 | 64,899,410.83 | 64,584,455.01 | 64,501,170.88 | 64,689,842.47 | 64,214,672.05 | 64,531,990.55 | 64,659,295.46 | 65,271,519.41 | 65,089,047.02 | 64,995,035.57 | 64,989,296.46 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 96,727.85 | 97,004.00 | 74,862.95 | 112,649.01 | 8,085.57 | 8,085.57 | 48,348.13 | (16,832.74) | (49,273.32) | 65,773.69 | (18,187.76) | (63,952.36) | (113,158.03) | 22,880.37 | (24,826.79) | (151,846.98) |
| - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased on a Foreign Board of Trade | | | | | | | | | | | | | | | | |
| B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 65,144,667.29 | 65,082,248.32 | 65,034,131.31 | 64,902,593.90 | 64,907,496.40 | 64,907,496.40 | 64,632,803.14 | 64,484,338.14 | 64,640,569.15 | 64,280,445.74 | 64,513,802.79 | 64,595,343.10 | 65,158,361.38 | 65,111,927.38 | 64,970,208.79 | 64,837,449.48 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 223.41 | 224.21 | 6,599.04 | 187,484.05 | 224.03 | 224.03 | 3,864.83 | 221.03 | 221.66 | 221.66 | 167.93 | 61,699.93 | 305.19 | 534.64 | 167.93 | 167.93 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 65,144,890.70 | 65,082,472.53 | 65,040,730.35 | 65,090,077.95 | 64,907,720.43 | 64,907,720.43 | 64,636,667.97 | 64,484,559.17 | 64,640,790.81 | 64,280,667.40 | 64,513,970.72 | 64,657,043.03 | 65,158,666.57 | 65,112,462.02 | 64,970,376.72 | 64,837,617.41 |
| 6. Amount Required to be set Aside as the secured Amount | 65,144,690.70 | 05,002,472.55 | 65,040,730.35 | 65,090,077.95 | 64,907,720.43 | 64,907,720.43 | 64,636,667.97 | 64,464,555.17 | 64,640,750.61 | 64,200,067.40 | 64,513,970.72 | 64,657,043.05 | 05,156,666.57 | 65,112,462.02 | 64,970,376.72 | 64,637,617.41 |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 55,443,010.80 682,680.32 | 55,366,166.42 683,588.88 | 55,278,329.11 686,051.07 | 55,157,235.43 685,143.21 | 55,339,686.90 686,291.46 | 55,339,686.90 686,291.46 | 55,521,700.39 684,049.05 | 55,520,310.21 685,333.33 | 55,518,562.04 686,404.55 | 55,518,365.79 692,058.64 | 55,518,999.15 692,793.90 | 55,441,685.92 711,422.92 | 55,581,216.43 637,077.60 | 55,578,078.11 636,773.42 | 55,574,910.65 636,538.03 | 55,574,910.65 636,538.03 |
| 2. Securities | | | | | | | | | | | | | | | | |
| 2. Securities A. In Safekeeping With Banks Located in the United States | | _ | | | | | | | _ | | _ | | _ | | | _ |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 3,962,961.21 | 3,970,349.35 | 4,005,339.14 | 4,053,320.31 | 4,028,271.91 | 4,028,271.91 | 3,985,826.30 | 3,981,670.19 | 3,987,781.82 | 4,034,073.47 | 4,023,343.68 | 4,019,807.13 | 4,012,074.51 | 4,012,212.54 | 3,984,363.32 | 3,984,507.54 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 1,665.79 | 1,674.37 | (1,120.28) | - | - | - | 9,835.00 | (22.47) | - | - | - | - | (605.25) | 136.28 | - | 196.03 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of biotr option contacts | - | _ | _ | - | - | - | - | - | - | _ | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 9,353,715.74 | 9,358,209.25 | 9,378,244.31 | 9,291,070.92 | 9,251,722.37 | 9,251,722.37 | 9,091,908.28 | 8,982,000.35 | 9,214,428.62 | 8,822,408.48 | 9,145,501.41 | 9,339,609.65 | 9,894,960.02 | 9,720,603.75 | 9,653,188.27 | 9,647,925.49 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | 106,349.42 | 106,648.75 | 87,365.88 | 123,985.55 | 19,397.52 | 19,397.52 | 46,321.35 | (5,616.17) | (38,054.62) | 76,985.22 | (6,963.94) | (52,748.01) | (101,305.40) | 33,988.40 | (13,603.99) | (140,701.30) |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 69,550,383.28 | - 69,486,637.03 | - 69,434,209.24 | - 69,310,755.42 | - 69,325,370.17 | - 69,325,370.17 | - 69,339,640.36 | - 69,163,675.44 | - 69,369,122.41 | - 69,143,891.61 | - 69,373,674.21 | - 69,459,777.61 | - 70,023,417.91 | - 69,981,792.51 | - 69,835,396.28 | - 69,703,376.46 |
| 9. Excess Set Aside for Secured Amount | 4,405,492.57 | 4,404,164.50 | 4,393,478.90 | 4,220,677.46 | 4,417,649.74 | 4,417,649.74 | 4,702,972.39 | 4,679,116.27 | 4,728,331.59 | 4,863,224.20 | 4,859,703.49 | 4,802,734.58 | 4,864,751.35 | 4,869,330.48 | 4,865,019.57 | 4,865,759.05 |
| | | | | | | | | | | | | | | | | |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,405,492.57 | 3,404,164.50 | 3,393,478.90 | 3,220,677.46 | 3,417,649.74 | 3,417,649.74 | 3,702,972.39 | 3,679,116.27 | 3,728,331.59 | 3,863,224.20 | 3,859,703.49 | 3,802,734.58 | 3,864,751.35 | 3,869,330.48 | 3,865,019.57 | 3,865,759.05 |

| Foreign Futures and Foreign Options Secured Amounts | 1/16/24 Total All Currencies Converted to USD | 1/17/24 Total All Currencies Converted to USD | 1/18/24 Total All Currencies Converted to USD | 1/19/24 Total All Currencies Converted to USD | 1/22/24 Total All Currencies Converted to USD | 1/23/24 Total All Currencies Converted to USD | 1/24/24 Total All Currencies Converted to USD | 1/25/24 Total All Currencies Converted to USD | 1/26/24 Total All Currencies Converted to USD | 1/29/24 Total All Currencies Converted to USD | 1/30/24 Total All Currencies Converted to USD | 1/31/24 Total All Currencies Converted to USD | 2/1/24 Total All Currencies Converted to USD | 2/2/24 Total All Currencies Converted to USD | 2/5/24 Total All Currencies Converted to USD | 2/6/24 Total All Currencies Converted to USD |
|--|---|---|---|---|---|---|---|---|---|---|---|---|--|--|--|--|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 64,777,786.02 | 64,740,277.80 | 64,993,760.43 | 65,095,316.37 | 65,188,375.21 | 65,108,345.83 | 65,439,889.17 | 65,377,917.67 | 65,801,794.10 | 63,553,760.82 | 63,784,924.31 | 63,771,446.40 | 63,805,700.73 | 63,739,959.65 | 63,813,115.01 | 64,055,866.06 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | (781.95) | 210,530.38 | 115,387.42 | 84,895.10 | (4,957.32) | 32,775.74 | 105,588.03 | 12,827.10 | (17,235.35) | (36,770.38) | (85,450.00) | 137,670.65 | 162,472.47 | (31,947.56) | (67,912.64) | (105,339.64) |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 64,777,004.06 | - 64,950,808.18 | - 65,109,147.85 | - 65,180,211.47 | - 65,183,417.90 | - 65,141,121.57 | - 65,545,477.21 | - 65,390,744.77 | - 65,784,558.75 | - 63,516,990.44 | - 63,699,474.31 | - 63,909,117.05 | - 63,968,173.20 | - 63,708,012.09 | - 63,745,202.37 | - 63,950,526.42 |
| | 04,777,004.00 | 04,000,000.10 | 00,100,141.00 | 00,100,211.47 | 00,100,411.00 | 00,141,121.07 | 00,040,477.21 | 00,000,144.17 | 00,704,000.70 | 00,010,000.44 | 00,000,414.01 | 00,000,111.00 | 00,000,110.20 | 00,700,012.00 | 00,140,202.01 | 00,000,020.42 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 2,316.58 | 167.92 | 167.92 | 199.39 | 170.14 | 45,564.39 | 167.92 | 167.91 | 167.91 | 208.78 | 1,531.05 | 877.81 | 1,625.65 | 3,700.27 | 9,417.56 | 246.02 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 64,779,320.64 | 64,950,976.10 | 65,109,315.77 | 65,180,410.86 | 65,183,588.04 | 65,186,685.96 | 65,545,645.13 | 65,390,912.68 | 65,784,726.66 | 63,517,199.22 | 63,701,005.36 | 63,909,994.86 | 63,969,798.85 | 63,711,712.36 | 63,754,619.93 | 63,950,772.44 |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States | 55,537,901.76 | 55,515,814.26 | 55,516,450.72 | 56,061,559.76 | 56,060,191.66 | 55,819,067.48 | 56,173,243.06 | 56,179,728.81 | 56,167,483.29 | 53,947,611.85 | 53,947,747.87 | 53,934,855.11 | 54,176,336.02 | 54,369,959.45 | 54,361,294.24 | 54,375,315.50 |
| B. Other Banks Qualified Under Regulation 30.7 | 633,491.99 | 635,849.52 | 635,549.35 | 635,956.12 | 636,249.89 | 648,779.68 | 651,341.36 | 654,361.40 | 926,070.98 | 926,369.57 | 1,143,456.68 | 1,142,815.81 | 1,146,143.98 | 1,143,661.54 | 1,140,388.98 | 1,141,640.42 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 3,953,233.59 | 4,122,231.18 | 4,132,714.64 | 4,148,736.81 | 4,180,721.04 | 4,165,419.71 | 3,984,992.55 | 3,996,433.12 | 4,038,717.50 | 4,059,155.54 | 4,056,597.91 | 4,050,085.62 | 4,090,771.59 | 4,062,707.86 | 4,083,774.51 | 4,141,515.94 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | (51.49) | 1,430.09 | (405.57) | 1,129.22 | 635.54 | (44.57) | 41.61 | (326.44) | - | (308.77) | - | - | - | (378.84) | (2,377.96) | - |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| · | | | | | | | | | | | | | | | | |
| Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | | | | | | | | | | | | | | | | |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | | | | | | - | | | | | | - | - | | | |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 9,327,113.29 | 9,386,513.29 | 9,618,031.67 | 9,150,655.09 | 9,185,052.90 | 9,348,769.86 | 9,504,720.84 | 9,678,822.77 | 9,803,918.07 | 9,754,084.06 | 9,775,446.22 | 9,793,602.62 | 9,787,260.78 | 9,562,371.79 | 9,576,732.09 | 9,738,572.13 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 10,535.66 | 220,593.73 | 127,279.48 | 95,274.76 | 5,901.93 | 44,166.91 | 116,926.47 | 24,493.87 | (5,888.75) | (25,136.96) | (74,112.80) | 148,980.67 | 185,861.80 | (8,360.10) | (42,930.27) | (94,097.56) |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amounts With Other Depositories Designated by a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 7. Segregated Funds on Hand | | | | | | | | | | | | | | | | |
| 8. Total Funds in Separate Section 30.7 Accounts | 69,462,224.80 | 69,882,432.08 | 70,029,620.29 | - 70,093,311.77 | 70,068,752.96 | 70,026,159.07 | - 70,431,265.90 | - 70,533,513.52 | - 70,930,301.09 | - 68,661,775.29 | - 68,849,135.87 | - 69,070,339.84 | - 69,386,374.17 | - 69,129,961.71 | - 69,116,881.58 | 69,302,946.43 |
| 9. Excess Set Aside for Secured Amount | 4,682,904.15 | 4,931,455.98 | 4,920,304.53 | 4,912,900.91 | 4,885,164.93 | 4,839,473.12 | 4,885,620.78 | 5,142,600.84 | - 5,145,574.43 | - 5,144,576.07 | - 5,148,130.51 | 5,160,344.98 | 5,416,575.32 | - 5,418,249.34 | 5,362,261.65 | 5,352,174.00 |
| | | | | | | | | | | | | | | | | |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,682,904.15 | 3,931,455.98 | 3,920,304.53 | 3,912,900.91 | 3,885,164.93 | 3,839,473.12 | 3,885,620.78 | 4,142,600.84 | 4,145,574.43 | 4,144,576.07 | 4,148,130.51 | 4,160,344.98 | 4,416,575.32 | 4,418,249.34 | 4,362,261.65 | 4,352,174.00 |

| | 2/7/24 Total All Currencies Converted to USD | 2/8/24 Total All Currencies Converted to USD | 2/9/24 Total All Currencies Converted to USD | 2/12/24 Total All Currencies Converted to USD | 2/13/24 Total All Currencies Converted to USD | 2/14/24 Total All Currencies Converted to USD | 2/15/24 Total All Currencies Converted to USD | 2/16/24 Total All Currencies Converted to USD | 2/19/24 Total All Currencies Converted to USD | 2/20/24 Total All Currencies Converted to USD | 2/21/24 Total All Currencies Converted to USD | 2/22/24 Total All Currencies Converted to USD | 2/23/24 Total All Currencies Converted to USD | 2/26/24 Total All Currencies Converted to USD | 2/27/24 Total All Currencies Converted to USD | 2/28/24 Total All Currencies Converted to USD |
|--|--|--|--|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 63,961,137.63 | 64,318,157.00 | 64,260,867.53 | 64,362,244.71 | 64,416,143.66 | 64,368,388.36 | 64,607,528.33 | 64,753,512.48 | 64,857,771.41 | 64,865,192.88 | 65,039,841.72 | 64,628,076.10 | 64,561,022.50 | 64,734,542.45 | 64,195,522.49 | 64,322,141.51 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 123,237.53 | 74,189.00 | 257,741.04 | (33,654.16) | 116,920.16 | 35,822.19 | 5,873.65 | 257,086.31 | 93,369.47 | 26,429.30 | 2,973.27 | 220,128.32 | 42,668.81 | (403,490.72) | 2,662.91 | 18,790.27 |
| - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased on a Foreign Board of Trade | | | | | | | | | | | | | | | | |
| B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 64,084,375.16 | 64,392,346.00 | 64,518,608.57 | 64,328,590.55 | 64,533,063.82 | 64,404,210.55 | 64,613,401.98 | 65,010,598.80 | 64,951,140.88 | 64,891,622.18 | 65,042,815.00 | 64,848,204.41 | 64,603,691.31 | 64,331,051.72 | 64,198,185.39 | 64,340,931.78 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 168.59 | 208.00 | 168.52 | 8,826.02 | 2,274.16 | 168.90 | 168.60 | 271.57 | 271.57 | 93,314.26 | 26,668.99 | 168.24 | 45,629.53 | 167.91 | 167.91 | 235.29 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 64,084,543.75 | 64,392,554.00 | 64,518,777.09 | 64,337,416.57 | 64,535,337.98 | 64,404,379.45 | 64,613,570.58 | 65,010,870.37 | 64,951,412.45 | 64,984,936.44 | 65,069,483.99 | 64,848,372.65 | 64,649,320.84 | 64,331,219.63 | 64,198,353.30 | 64,341,167.07 |
| - | | <u> </u> | | <u> </u> | | | | | | | | | | <u> </u> | · · · | |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States | 54,376,097.96 | 53,873,475.00 | 53,873,899.10 | 53,820,834.69 | 53,013,141.80 | 53,013,358.37 | 53,017,773.01 | 53,017,745.60 | 54,699,269.60 | 54,600,841.67 | 54,705,185.22 | 54,739,353.56 | 54,732,780.73 | 54,783,975.20 | 54,783,920.43 | 54,762,591.58 |
| B. Other Banks Qualified Under Regulation 30.7 | 1,141,824.02 | 1,141,896.00 | 1,142,281.36 | 1,144,548.56 | 1,138,548.03 | 1,140,241.88 | 1,170,765.42 | 1,171,119.15 | 608,455.35 | 610,764.79 | 616,568.33 | 616,545.53 | 617,820.81 | 618,104.79 | 640,042.91 | 749,013.31 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 4,120,844.70 | 4,141,638.00 | 4,146,634.04 | 4,143,567.64 | 4,125,966.46 | 4,098,297.02 | 4,142,476.08 | 4,160,705.86 | 4,123,435.75 | 4,162,606.83 | 4,274,822.31 | 4,281,310.43 | 4,270,602.40 | 4,267,956.98 | 4,188,519.08 | 4,196,047.76 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | - | (587.00) | - | - | (199.01) | - | - | 214.99 | 214.99 | - | - | (29.66) | - | - | - | - |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| * | | | | | | | | | | | | | | | | |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | | | | - | - | | | | | | | | - | | - | |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 9,661,866.61 | 9,976,381.00 | 9,884,716.10 | 10,113,910.86 | 10,187,720.68 | 10,167,256.70 | 10,330,979.94 | 10,463,269.28 | 9,486,344.45 | 9,542,920.61 | 9,494,714.72 | 9,041,765.39 | 8,992,389.65 | 9,119,874.51 | 8,635,631.92 | 8,557,831.27 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 134,499.47 | 86,043.00 | 269,013.44 | (23,269.59) | 127,437.19 | 47,037.09 | 17,134.54 | 268,138.49 | 104,421.65 | 37,727.82 | 14,282.25 | 231,473.23 | 53,981.96 | (392,145.16) | 14,000.10 | 30,121.19 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | - | - | | - | - | - | - | - | | | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | 69,435,132.76 - | 69,218,846.00 - | 69,316,544.04 - | 69,199,592.16 - | 68,592,615.15 - | 68,466,191.08 - | 68,679,128.99 - | 69,081,193.37 - | 69,022,141.78 - | 68,954,861.72 - | 69,105,572.83 - | 68,910,418.47 - | 68,667,575.55 - | 68,397,766.32 | 68,262,114.44 - | 68,295,605.13 - |
| 9. Excess Set Aside for Secured Amount | 5,350,589.01 | 4,826,292.00 | 4,797,766.95 | 4,862,175.59 | 4,057,277.17 | 4,061,811.63 | 4,065,558.41 | 4,070,323.00 | 4,070,729.33 | 3,969,925.28 | 4,036,088.85 | 4,062,045.82 | 4,018,254.71 | 4,066,546.68 | 4,063,761.14 | 3,954,438.06 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| | ,, | ,, | ,, | .,, | 1,000,000,000 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | |

| Foreign Futures and Foreign Options Secured Amounts | 2/29/24 Total All Currencies Converted to USD | 3/1/24 Total All Currencies Converted to USD | 3/4/24 Total All Currencies Converted to USD | 3/5/24 Total All Currencies Converted to USD | 3/6/24 Total All Currencies Converted to USD | 3/7/24 Total All Currencies Converted to USD | 3/8/24 Total All Currencies Converted to USD | 3/11/24 Total All Currencies Converted to USD | 3/12/24 Total All Currencies Converted to USD | 3/13/24 Total All Currencies Converted to USD | 3/14/24 Total All Currencies Converted to USD | 3/15/24 Total All Currencies Converted to USD | 3/18/24 Total All Currencies Converted to USD | 3/19/24 Total All Currencies Converted to USD | 3/20/24 Total All Currencies Converted to USD | 3/20/24 Total All Currencies Converted to USD |
|--|---|--|--|--|--|--|--|---|---|---|---|---|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 63,917,102.70 | 66,144,376.76 | 69,600,401.49 | 72,830,918.69 | 72,857,730.54 | 72,926,669.14 | 72,995,226.82 | 72,755,306.16 | 72,723,536.30 | 72,557,702.21 | 72,742,258.94 | 72,722,191.19 | 72,980,618.11 | 71,911,791.30 | 71,989,108.89 | 72,369,251.44 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | (72,300.78) | 503,479.26 | 765,407.58 | 99,407.35 | 23,349.79 | 52,564.93 | 105,472.71 | 29,160.47 | 129,117.56 | 171,566.54 | 101,563.29 | 35,877.82 | 53,428.33 | (36,237.28) | (83,842.07) | (18,420.78) |
| | - | - | - | - | | - | - | | - | - | - | - | | - | - | - |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4 Not Frankt | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 63,844,801.92 | 66,647,856.02 | 70,365,809.06 | 72,930,326.04 | 72,881,080.33 | 72,979,234.07 | 73,100,699.52 | 72,784,466.62 | 72,852,653.86 | 72,729,268.75 | 72,843,822.23 | 72,758,069.01 | 73,034,046.44 | 71,875,554.02 | 71,905,266.82 | 72,350,830.66 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 182.49 | 182.49 | 4,649.31 | 182.20 | 181.99 | 517.95 | 193.43 | 193.50 | 193.50 | 193.37 | 193.73 | 193.71 | 193.80 | 193.83 | 241.50 | 201.33 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| 6. Amount Required to be Set Aside as the Secured Amount | 63,844,984.41 | 66,648,038.51 | 70,370,458.37 | 72,930,508.24 | 72,881,262.32 | 72,979,752.02 | 73,100,892.96 | 72,784,660.12 | 72,852,847.36 | 72,729,462.13 | 72,844,015.96 | 72,758,262.72 | 73,034,240.25 | 71,875,747.85 | 71,905,508.32 | 72,351,032.00 |
| Frende Le Communitation de la communitation | | | | | | | | | | | | | | | | |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States | 54,665,897.77 | 55,040,318.34 | 52,540,778.38 | 52,530,595.21 | 52,316,053.45 | 52,320,954.93 | 56,149,789.93 | 56,145,283.79 | 57,837,176.85 | 57,694,269.54 | 57,642,787.84 | 58,731,497.14 | 58,682,860.26 | 58,344,652.07 | 58,362,426.37 | 59,255,525.70 |
| B. Other Banks Qualified Under Regulation 30.7 | 807,094.09 | 809,812.38 | 812,522.68 | 846,583.38 | 848,439.89 | 851,043.69 | 863,214.51 | 862,741.22 | 862,616.94 | 874,125.63 | 871,145.67 | 871,021.52 | 934,607.29 | 934,073.25 | 936,733.47 | 932,575.20 |
| B. Onlei Banks Quanned Onder Regulation 50.7 | 007,004.00 | 000,012.00 | 012,022.00 | 040,000.00 | 040,400.00 | 001,040.00 | 000,214.01 | 002,741.22 | 002,010.04 | 074,120.00 | 0/1,140.07 | 071,021.02 | 554,007.25 | 304,070.20 | 555,755.47 | 302,010.20 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 4,214,605.06 | 4,193,441.98 | 4,194,476.43 | 4,207,312.45 | 4,162,693.35 | 4,164,361.28 | 4,129,706.04 | 4,105,563.12 | 4,153,414.56 | 4,120,565.24 | 4,123,476.18 | 4,172,208.68 | 4,166,626.73 | 4,089,075.33 | 4,061,765.94 | 4,024,492.99 |
| B. Securities | - | - | -,104,470.40 | - | - | - | - | - | - | - | - | - | - | - | -,001,700.04 | -,024,402.00 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | - | - | - | - | 133.19 | 366.55 | 37.72 | 366.29 | (734.67) | 89.02 | 162.34 | 22.15 | (199.47) | - | - | 157.72 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| ı | | | | | | | | | | | | | | | | |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 8,198,573.99 | 10,312,307.43 | 16,299,579.23 | 19,530,592.77 | 19,828,439.01 | 19,884,353.92 | 16,138,191.06 | 15,908,464.36 | 14,170,879.23 | 14,080,330.53 | 14,300,914.24 | 13,161,713.04 | 13,410,537.70 | 12,827,464.53 | 12,909,720.53 | 12,550,975.36 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | (61,004.35) | 514,804.17 | 776,754.61 | 110,756.84 | 34,605.67 | 63,641.04 | 116,867.65 | 40,544.22 | 141,862.87 | 184,434.14 | 114,185.97 | 48,559.71 | 66,313.84 | (24,880.40) | (72,425.64) | (7,229.01) |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amounts With Other Depositories Designated by a Foreign Board of Trade 7. Segregated Funds on Hand | | - | - | - | - | - | - | - | | - | - | - | - | - | - | - |
| | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | 67,825,166.56 | 70,870,684.30 | 74,624,111.32 | 77,225,840.65 | 77,190,364.56 | 77,284,721.41 | 77,397,806.90 | 77,062,962.99 | 77,165,215.77 | 76,953,814.10 | 77,052,672.24 | 76,985,022.25 | 77,260,746.35 | 76,170,384.77 | 76,198,220.66 | 76,756,497.96 |
| 9. Excess Set Aside for Secured Amount | 3,980,182.14 | 4,222,645.79 | 4,253,652.95 | 4,295,332.41 | 4,309,102.24 | 4,304,969.38 | 4,296,913.95 | 4,278,302.87 | 4,312,368.41 | 4,224,351.97 | 4,208,656.28 | 4,226,759.53 | 4,226,506.11 | 4,294,636.92 | 4,292,712.34 | 4,405,465.96 |
| | | | | | | | | | | | | | | | | |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 2,980,182.14 | 3,222,645.79 | 3,253,652.95 | 3,295,332.41 | 3,309,102.24 | 3,304,969.38 | 3,296,913.95 | 3,278,302.87 | 3,312,368.41 | 3,224,351.97 | 3,208,656.28 | 3,226,759.53 | 3,226,506.11 | 3,294,636.92 | 3,292,712.34 | 3,405,465.96 |

| Foreign Futures and Foreign Options Secured Amounts | 3/22/24 Total All Currencies Converted to USD | 3/25/24 Total All Currencies Converted to USD | 3/26/24 Total All Currencies Converted to USD | 3/27/24 Total All Currencies Converted to USD | 3/28/24 Total All Currencies Converted to USD | 3/29/24 Total All Currencies Converted to USD | 4/1/24 Total All Currencies Converted to USD | 4/2/24 Total All Currencies Converted to USD | 4/3/24 Total All Currencies Converted to USD | 4/4/24 Total All Currencies Converted to USD | 4/5/24 Total All Currencies Converted to USD | 4/8/24 Total All Currencies Converted to USD | 4/9/24 Total All Currencies Converted to USD | 4/10/24 Total All Currencies Converted to USD | 4/11/24 Total All Currencies Converted to USD | 4/12/24 Total All Currencies Converted to USD |
|---|---|---|---|---|---|---|--|--|--|--|--|--|--|---|---|---|
| Foreign Futures and Foreign Options Secured Amounts | 030 | 030 | 030 | 030 | 035 | 030 | 030 | 030 | 030 | 030 | 030 | 030 | 030 | 030 | 030 | |
| Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers A. Cash B. Securities | 72,809,093.49 - | 72,871,030.53 - | 72,788,552.87 - | 71,870,942.65 - | 71,935,142.05 - | 71,956,916.99 - | 72,068,095.00 | 71,605,219.29 - | 72,079,565.38 | 72,083,994.08 - | 72,041,924.55 - | 71,952,450.00 - | 72,103,714.67 - | 71,973,978.67 - | 73,032,858.03 - | 73,398,667.62 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | 82,911.51 | (6,460.76) | (50,601.90) | (35,552.74) | (76,337.47) | (76,230.08) | (75,947.79) | 418,287.07 | 109,051.17 | 13,774.54 | 28,273.23 | (21,541.00) | (58,951.96) | 32,668.09 | (34,270.95) | (141,876.62) |
| Exchange Traded Options Market Value of Open Option Contracts Purchased on a Foreign Board of Trade Market Value of Open Contracts Granted (sold) on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 72,892,004.99 | - 72,864,569.76 | - 72,737,950.97 | - 71,835,389.91 | - 71,858,804.58 | - 71,880,686.91 | - 71,992,147.22 | - 72,023,506.36 | - 72,188,616.55 | - 72,097,768.62 | - 72,070,197.78 | - 71,930,909.00 | - 72,044,762.71 | - 72,006,646.75 | - 72,998,587.08 | - 73,256,790.99 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 201.61 | - - | 201.49 - | 632.48 - | 268.09 | 18,063.95 - | 257.13 - | 3,192.97 - | 255.63 | 248.17 | 248.17 | 1,279.00 | 5,691.76 - | 248.22 | 700.63 | 5,987.39 - |
| 6. Amount Required to be Set Aside as the Secured Amount | 72,892,206.60 | 72,864,569.76 | 72,738,152.46 | 71,836,022.38 | 71,859,072.67 | 71,898,750.86 | 71,992,404.35 | 72,026,699.33 | 72,188,872.19 | 72,098,016.79 | 72,070,445.95 | 71,932,188.00 | 72,050,454.47 | 72,006,894.98 | 72,999,287.72 | 73,262,778.38 |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 59,293,520.58 1,149,821.83 | 59,293,308.07 1,151,441.08 | 59,215,529.59 1,153,471.58 | 58,176,646.07 1,153,445.82 | 58,176,055.56 1,151,564.82 | 58,176,055.56 1,151,564.82 | 58,448,293.08 1,148,613.96 | 58,300,864.71 1,150,007.34 | 58,442,360.70 1,154,768.20 | 58,442,575.12 1,158,839.15 | 58,442,355.94 1,158,539.25 | 58,441,743.00 1,178,063.00 | 58,442,116.05 1,180,042.53 | 58,968,615.58 1,192,217.62 | 59,985,620.80 1,202,979.03 | 59,967,519.94 1,197,667.73 |
| Securities A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Equities with Registered Futures Commission Merchants A. Cash B. Securities | 4,082,686.13 | 4,076,917.99 | 4,057,743.61 | 4,045,622.46 | 4,072,080.06 | 4,072,080.06 | 4,086,056.66 | 4,130,536.88 | 4,147,133.41 | 4,147,415.70 | 4,166,089.24 | 4,145,318.00 | 4,219,186.36 | 4,236,912.46 | 4,216,491.05 | 4,242,542.77 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of Short Option Contracts | (177.74) - - | (178.40) - - | - - | 62.64 - - | (88.58) - - | (88.58) - - | - | - | - | - - | - - | (524.00) | (524.61) | (515.48) - - | (517.44) | (543.89) - - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts | - | - | - | - | | - | - | - | - | - | - - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts Held By Members of Foreign Boards of Trade A. Cash B. Securities | 12,680,809.30 | 12,746,009.61 | 12,782,814.61 | 12,927,210.47 | 12,984,100.05 | 12,984,100.05 | 13,065,894.89 | 12,706,715.87 | 12,911,098.31 | 13,113,820.80 | 13,056,097.97 | 12,971,413.00 | 13,028,352.75 | 12,448,076.32 | 12,412,991.70 | 12,433,744.25 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | 94,387.21 - | 4,413.70 | (39,281.90) - | (24,296.61) | (64,991.30) - | (64,991.30) - | (64,718.99) | 429,542.46 | 137,232.72 | 25,140.44 - | 38,970.60 - | 10,036.00 - | (47,445.88) | (43,899.30) | (23,059.01) | 130,720.31 |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | 77,301,047.32 | 77,271,912.05 | 77,170,277.49 | 76,278,690.84 | 76,318,720.61 | 76,318,720.61 | 76,684,139.60 | 76,717,667.26 | 76,792,593.34 | 76,887,791.20 | 76,862,052.98 | 76,746,049.00 | 76,821,727.20 | 76,801,407.19 | 77,794,506.14 | 77,971,651.10 |
| 9. Excess Set Aside for Secured Amount | 4,408,840.71 | 4,407,342.28 | 4,432,125.03 | 4,442,668.46 | 4,459,647.94 | 4,419,969.75 | 4,691,735.25 | 4,690,967.93 | 4,603,721.15 | 4,789,774.41 | 4,791,607.03 | 4,813,861.00 | 4,771,272.74 | 4,794,512.22 | 4,795,218.42 | 4,708,872.72 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,408,840.71 | 3,407,342.28 | 3,432,125.03 | 3,442,668.46 | 3,459,647.94 | 3,419,969.75 | 3,691,735.25 | 3,690,967.93 | 3,603,721.15 | 3,789,774.41 | 3,791,607.03 | 3,813,861.00 | 3,771,272.74 | 3,794,512.22 | 3,795,218.42 | 3,708,872.72 |

| Foreign Futures and Foreign Options Secured Amounts | 4/15/24 Total All Currencies Converted to USD | 4/16/24 Total All Currencies Converted to USD | 4/17/24 Total All Currencies Converted to USD | 4/18/24 Total All Currencies Converted to USD | 4/19/24 Total All Currencies Converted to USD | 4/22/24 Total All Currencies Converted to USD | 4/23/24 Total All Currencies Converted to USD | 4/24/24 Total All Currencies Converted to USD | Amended 4/25/24 Total All Currencies Converted to USD | 4/26/24 Total All Currencies Converted to USD | 4/29/24 Total All Currencies Converted to USD | 4/30/24 Total All Currencies Converted to USD | 5/1/24 Total All Currencies Converted to USD | 5/2/24 Total All Currencies Converted to USD | 5/3/24 Total All Currencies Converted to USD | 5/6/24 Total All Currencies Converted to USD |
|---|---|---|---|---|---|---|---|---|--|---|---|---|--|--|--|--|
| 1. Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 73,269,253.65 | 72,834,614.78 | 73,134,651.89 - | 73,215,961.06 | 73,422,374.67 | 72,893,637.12 | 73,291,789.42 - | 73,648,745.64 | 73,718,887.79 | 73,559,531.74 | 73,579,124.88 - | 72,981,231.38 - | 73,000,700.27 | 72,999,890.93 | 73,001,848.78 | 72,959,843.36 |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | (171,741.33) | (241,845.34) | (248,943.47) | (170,725.95) | (414,975.99) | (111,659.73) | 152,252.55 | 209,425.74 | (22,838.42) | 21,390.38 | (45,658.37) | 4,180.51 | 4,104.47 | (320,587.80) | (113,844.74) | 13,584.62 |
| 3. Exchange Traded Options A. Market Value of Open Option Contracts Purchased | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| An Arte Value of Open Option Contracts Furthased on a Foreign Board of Trade B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - - 73,097,512.32 | - - 72,592,769.44 | - - 72,885,708.42 | - - 73,045,235.10 | - - 73,007,398.68 | - - 72,781,977.38 | - - 73,444,041.97 | - - 73,858,171.38 | - - 73,696,049.38 | - - 73,580,922.12 | - - 73,533,466.51 | - - 72,985,411.89 | - - 73,004,804.73 | - - 72,679,303.12 | - - 72,888,004.04 | - - 72,973,427.98 |
| 4. Net Equity | 73,097,512.32 | 72,592,769.44 | 72,005,708.42 | 73,045,235.10 | /3,00/,398.66 | /2,/01,9//.30 | 73,444,041.97 | /3,050,1/1.30 | 73,696,049.38 | 73,580,922.12 | 73,533,466.51 | 72,965,411.69 | 73,004,804.73 | 72,679,303.12 | 72,008,004.04 | 72,973,427.98 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 248.29 | 650.85 - | 248.26 | 248.28 | 5,580.30 | 426,297.09 | 248.57 | 248.57 | 28,324.66 | 293.43 | 248.55 | 248.59 | 252.12 | 255.54 | 413.54 - | 260.55 |
| 6. Amount Required to be Set Aside as the Secured Amount | 73,097,760.60 | 72,593,420.29 | 72,885,956.68 | 73,045,483.38 | 73,012,978.98 | 73,208,274.47 | 73,444,290.54 | 73,858,419.94 | 73,724,374.03 | 73,581,215.55 | 73,533,715.06 | 72,985,660.48 | 73,005,056.86 | 72,679,558.66 | 72,888,417.58 | 72,973,688.53 |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 59,967,134.03 1,196,878.15 | 59,946,562.56 1,195,686.05 | 59,920,992.38 1,199,352.34 | 59,394,385.30 1,207,227.04 | 59,909,584.46 1,201,398.02 | 59,024,206.75 1,207,294.86 | 59,458,699.67 1,275,844.45 | 59,458,497.21 1,275,633.49 | 59,461,156.21 1,278,541.13 | 59,458,813.00 1,279,575.57 | 59,454,974.54 1,282,823.98 | 59,461,054.72 1,280,475.25 | 59,598,901.82 1,283,132.46 | 59,603,208.15 1,319,268.49 | 59,605,993.73 1,323,798.98 | 59,606,228.92 1,323,967.68 |
| Securities A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | 2 | - | - | - |
| 3. Equities with Registered Futures Commission Merchants A. Cash | 4,237,371.15 | 4,305,929.39 | 4,360,491.79 | 4,367,399.63 | 4,364,845.19 | 4,363,082.69 | 4,400,224.04 | 4,390,168.97 | 4,391,261.16 | 4,355,972.40 | 4,289,913.07 | 4,255,010.25 | 4,251,835.28 | 4,199,887.98 | 4,179,960.93 | 4,165,195.79 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | (509.90) | (506.74) | (509.31) | (507.94) | (508.27) | - (510.30) - | (513.21) | - (514.14) - | - (515.99) - | - (517.03) - | (519.82) | - (570.68) - | - 29.10 - | - | (523.29) | - (1,260.49) - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade A. Cash | 12,652,750.05 | 12,176,017.83 | 12,447,572.82 | 12,768,245.32 | 12,533,850.16 | 12,618,112.38 | 12,538,311.82 | 12,904,697.80 | 12,945,134.59 | 12,824,148.68 | 12,902,618.37 | 12,301,001.08 | 12,320,781.35 | 12,465,502.68 | 12,503,275.92 | 12,475,527.88 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | - (160,634.23) - | - (230,745.31) - | (237,788.63) | (403,838.98) - | - (159,599.62) - | - (100,525.10) - | - 163,437.22 - | - 236,035.95 - | - (11,950.55) - | - 32,569.08 - | - (34,450.91) - | - 15,392.25 - | - 128,689.29 - | - (309,375.53) - | - (102,591.42) - | - 25,575.62 - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | | - | - | - | | - | - | - | | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 77,892,989.25 | - 77,392,943.79 | - 77,690,111.39 | - 77,332,910.36 | - 77,849,569.94 | - 77,111,661.28 | - 77,836,003.98 | - 78,264,519.28 | - 78,063,626.56 | - 77,950,561.69 | - 77,895,359.25 | - 77,312,362.88 | - 77,583,369.29 | - 77,278,491.77 | - 77,509,914.84 | - 77,595,235.39 |
| 9. Excess Set Aside for Secured Amount | 4,795,228.64 | 4,799,523.50 | 4,804,154.71 | 4,287,426.99 | 4,836,590.97 | 3,903,386.81 | 4,391,713.44 | 4,406,099.33 | 4,339,252.53 | 4,369,346.13 | 4,361,644.18 | 4,326,702.40 | 4,578,312.43 | 4,598,933.11 | 4,621,497.26 | 4,621,546.86 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,795,228.64 | 3,799,523.50 | 3,804,154.71 | 3,287,426.99 | 3,836,590.97 | 2,903,386.81 | 3,391,713.44 | 3,406,099.33 | 3,339,252.53 | 3,369,346.13 | 3,361,644.18 | 3,326,702.40 | 3,578,312.43 | 3,598,933.11 | 3,621,497.26 | 3,621,546.86 |

| Foreign Futures and Foreign Options Secured Amounts | 5/7/24 Total All Currencies Converted to USD | 5/8/24 Total All Currencies Converted to USD | 5/9/24 Total All Currencies Converted to USD | 5/10/24 Total All Currencies Converted to USD | 5/13/24 Total All Currencies Converted to USD | 5/14/24 Total All Currencies Converted to USD | 5/15/24 Total All Currencies Converted to USD | 5/16/24 Total All Currencies Converted to USD | 5/17/24 Total All Currencies Converted to USD | 5/20/24 Total All Currencies Converted to USD | 5/21/24 Total All Currencies Converted to USD | 5/22/24 Total All Currencies Converted to USD | 5/23/24 Total All Currencies Converted to USD | 5/24/24 Total All Currencies Converted to USD | 5/27/24 Total All Currencies Converted to USD | 5/28/24 Total All Currencies Converted to USD |
|--|--|--|--|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 72,886,438.79 | 73,182,418.84 | 73,387,798.56 | 73,774,811.09 | 74,020,067.73 | 73,672,378.17 | 73,431,604.88 | 73,260,215.07 | 73,319,822.05 | 73,406,357.62 | 73,496,266.88 | 73,004,835.55 | 70,579,389.76 | 70,627,036.93 | 70,665,070.56 | 70,778,133.00 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 378,834.27 | 203,917.16 | 446,204.29 | 409,265.01 | 379,275.85 | 522,694.02 | 429,450.08 | 441,651.49 | 359,575.51 | 241,571.66 | 228,744.40 | 402,539.86 | 546,436.35 | 313,514.34 | 130,336.49 | 332,262.44 |
| Haded on a Foreign Board of Hade | - | - | - | | - | - | - | - | - | - | - | | - | - | - | |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 73,265,273.06 | 73,386,336.00 | 73,834,002.85 | 74,184,076.10 | 74,399,343.57 | 74,195,072.19 | 73,861,054.96 | 73,701,866.56 | 73,679,397.57 | 73,647,929.28 | 73,725,011.28 | 73,407,375.42 | 71,125,826.11 | 70,940,551.27 | 70,795,407.05 | 71,110,395.45 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 258.97 | 257.68 | 262.42 | 192.20 | 194.67 | 207.79 | 300.36 | 105,084.83 | 233.37 | 211.45 | 1,829.70 | 714.70 | 208.44 | 41,081.28 | 39,320.03 | 228.89 |
| Less: Amount Offset by Customer Owned Securities | | | | - | - | | - | - | | | - | - | | - | - | |
| | | | | | | | | | | | | | | | | |
| 6. Amount Required to be Set Aside as the Secured Amount | 73,265,532.03 | 73,386,593.68 | 73,834,265.27 | 74,184,268.31 | 74,399,538.24 | 74,195,279.98 | 73,861,355.32 | 73,806,951.39 | 73,679,630.94 | 73,648,140.74 | 73,726,840.99 | 73,408,090.12 | 71,126,034.55 | 70,981,632.55 | 70,834,727.08 | 71,110,624.33 |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States | 59,542,480.80 | 59,540,320.38 | 59,542,860.84 | 59,508,759.66 | 59,388,797.40 | 59,410,229.08 | 59,999,013.65 | 59,778,317.43 | 59,877,184.03 | 59,874,917.49 | 36,375,125.57 | 30,798,028.67 | 28,428,288.80 | 28,366,572.90 | 28,367,527.11 | 20,907,830.25 |
| B. Other Banks Qualified Under Regulation 30.7 | 1,322,016.13 | 1,347,771.51 | 1,351,542.03 | 1,359,613.58 | 1,360,688.93 | 1,366,491.58 | 1,373,361.76 | 1,371,042.19 | 1,371,808.13 | 1,369,985.72 | 1,369,813.78 | 1,367,838.97 | 1,366,836.97 | 1,371,053.37 | 1,372,946.70 | 1,373,122.70 |
| Di outer Dunne Quannea onder rieganaton 5017 | 1,022,010.10 | 1,011,111.01 | 1,001,012.00 | 1,000,010.00 | 1,000,000.00 | 1,000,101.00 | 1,010,001110 | 1,01 1,012.10 | 1,011,000.10 | 1,000,000.12 | 1,000,010.10 | 1,001,000.01 | 1,000,000.01 | 1,011,000.01 | 1,012,010.10 | 1,010,122.10 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 4,171,582.06 | 4,149,047.39 | 4,170,808.56 | 4,278,601.60 | 4,272,360.11 | 4,178,678.08 | 4,159,413.83 | 4,132,782.28 | 4,167,107.28 | 4,192,208.67 | 4,174,146.00 | 4,089,274.14 | 4,067,779.12 | 4,053,730.42 | 4,037,023.80 | 4,046,316.96 |
| B. Securities | - | - | - | - | - | - | - | | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | (984.50) | (532.62) | (523.88) | (577.19) | - | - | 18.38 | (242.20) | 307.01 | 305.72 | 430.16 | 164.35 | (1,257.47) | 582.45 | 101.93 | (733.82) |
| D. Value of Long Option Contracts | | | | - | - | - | - | | - | - | - | - | | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | | | | | | | | | | | | | | | | |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts | - | - | - | - | - | | | | | | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| * | | | | | | | | | | | | | | | | |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 12,466,225.08 | 12,763,985.49 | 12,949,257.39 | 13,236,074.20 | 13,274,141.57 | 13,362,611.99 | 12,539,611.32 | 12,614,935.66 | 12,545,244.58 | 12,596,077.81 | 36,219,128.35 | 41,384,001.88 | 41,351,305.18 | 41,476,960.70 | 41,525,082.55 | 49,091,468.84 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 390,537.80 | 215,159.63 | 457,474.59 | 420,617.24 | 390,553.44 | 534,002.12 | 440,809.97 | 453,249.70 | 370,630.70 | 252,614.56 | 239,660.40 | 413,687.28 | 558,994.59 | 324,269.43 | 140,653.58 | 344,347.34 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amounts With Other Depositories Designated by a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 7. Segregated Funds on Hand | | | | | | | | | | | | | | | | |
| | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | 77,891,857.36 | 78,015,751.77 | 78,471,419.54 | 78,803,089.10 | 78,686,541.45 | 78,852,012.86 | 78,512,228.91 | 78,350,085.07 | 78,332,281.73 | 78,286,109.96 | 78,378,304.26 | 78,052,995.30 | 75,771,947.20 | 75,593,169.27 | 75,443,335.66 | 75,762,352.28 |
| 9. Excess Set Aside for Secured Amount | 4,626,325.33 | 4,629,158.09 | 4,637,154.27 | 4,618,820.79 | 4,287,003.21 | 4,656,732.88 | 4,650,873.59 | 4,543,133.68 | 4,652,650.79 | 4,637,969.22 | 4,651,463.28 | 4,644,905.18 | 4,645,912.65 | 4,611,536.71 | 4,608,608.58 | 4,651,727.95 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| | | | | | | | | | | | | | | | | |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,626,325.33 | 3,629,158.09 | 3,637,154.27 | 3,618,820.79 | 3,287,003.21 | 3,656,732.88 | 3,650,873.59 | 3,543,133.68 | 3,652,650.79 | 3,637,969.22 | 3,651,463.28 | 3,644,905.18 | 3,645,912.65 | 3,611,536.71 | 3,608,608.58 | 3,651,727.95 |

| Foreign Futures and Foreign Options Secured Amounts | 5/29/24 Total All Currencies Converted to USD | 5/30/24 Total All Currencies Converted to USD | 5/31/24 Total All Currencies Converted to USD | 6/3/24 Total All Currencies Converted to USD | 6/4/24 Total All Currencies Converted to USD | 6/5/24 Total All Currencies Converted to USD |
|--|---|---|---|--|--|--|
| | | | | | | |
| 1. Net Ledger Balance - Foreign Futures and | | | | | | |
| Foreign Options Trading - All Customers A. Cash | 70,780,419.26 | 71,780,839.72 | 92,319,374.58 | 95,023,717.24 | 96,644,424.52 | 95,238,135.78 |
| B. Securities | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | |
| Traded on a Foreign Board of Trade | 837,311.88 | (509,768.68) | (58,120.88) | 1,199,858.23 | 67,851.13 | 272,771.46 |
| 3. Exchange Traded Options | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) on a Foreign Board of Trade | | | | | | |
| on a Poleign Board of Trade | - | - | - | - | - | - |
| 4. Net Equity | 71,617,731.14 | 71,271,071.04 | 92,261,253.70 | 96,223,575.47 | 96,712,275.65 | 95,510,907.24 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | |
| With Debit Balances - Gross Amount | 10,171.27 | 11,783.11 | 25,310.63 | 221.70 | 108,190.54 | 205.71 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 71,627,902.41 | 71,282,854.15 | 92,286,564.33 | 96,223,797.17 | 96,820,466.19 | 95,511,112.95 |
| Funds In Secured Accounts | | | | | | |
| 1. Cash in Banks | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 15,891,672.74 1,368,295.03 | 15,915,718.34 1,398,623.88 | 12,830,614.06 1,405,064.00 | 13,168,641.57 1,426,790.34 | 22,034,714.27 1,425,131.33 | 56,637,572.05 1,425,426.43 |
| 2. Securities | | | | | | |
| A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | |
| A. Cash | 4,125,435.53 | 4,164,280.16 | 4,068,739.87 | 4,101,402.91 | 4,093,352.26 | 4,102,187.36 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - (503.06) | - 131.55 | - | - | - (1,542.85) | - (78.93) |
| D. Value of Long Option Contracts | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | |
| A. Cash | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - |
| D. Value of Long Option Contracts | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | |
| A. Cash | 54,045,481.94 | 54,966,448.79 | 78,727,241.38 | 81,298,020.21 | 74,092,048.07 | 38,142,863.46 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - 849,163.05 | - (498,581.11) | - (46,780.87) | - 1,211,251.38 | - 80,766.06 | - 284,212.58 |
| D. Value of Long Option Contracts | - | (430,301.11) | (40,700.07) | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | | - | - | |
| 8. Total Funds in Separate Section 30.7 Accounts | - 76,279,545.23 | - 75,946,621.62 | - 96,984,878.43 | - 101,206,106.41 | - 101,724,469.14 | - 100,592,182.96 |
| 9. Excess Set Aside for Secured Amount | 4,651,642.81 | 4,663,767.47 | 4,698,314.10 | 4,982,309.24 | 4,904,002.94 | 5,081,070.01 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,651,642.81 | 3,663,767.47 | 3,698,314.10 | 3,982,309.24 | 3,904,002.94 | 4,081,070.01 |
| The Excess Funds in Separate 50.7 accounts Over Management Farget | 3,031,042.01 | 3,003,707.47 | 3,030,314.10 | 3,302,303.24 | 3,204,002.34 | 4,001,070.01 |

| Foreign Futures and Foreign Options Secured Amounts | 6/6/24 Total All Currencies Converted to USD | 6/7/24 Total All Currencies Converted to USD | 6/10/24 Total All Currencies Converted to USD | 6/11/24 Total All Currencies Converted to USD | 6/12/24 Total All Currencies Converted to USD | 6/13/24 Total All Currencies Converted to USD | 6/14/24 Total All Currencies Converted to USD | 6/17/24 Total All Currencies Converted to USD | 6/18/24 Total All Currencies Converted to USD | 6/19/24 Total All Currencies Converted to USD | 6/20/24 Total All Currencies Converted to USD | 6/21/24 Total All Currencies Converted to USD | 6/24/24 Total All Currencies Converted to USD | 6/25/24 Total All Currencies Converted to USD | 6/26/24 Total All Currencies Converted to USD | 6/27/24 Total All Currencies Converted to USD |
|---|--|--|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 95,299,009.80 | 94,804,927.62 | 94,895,156.84 | 94,760,828.65 | 95,314,185.13 | 95,036,972.05 | 95,268,249.49 | 96,983,629.75 | 96,983,972.63 | 96,994,021.87 | 94,067,501.35 | 93,955,465.37 | 94,136,602.99 | 94,206,850.66 | 93,617,496.46 | 94,100,177.84 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 267,522.02 | 101.274.75 | (83,419.41) | (63,029.01) | 340,437.81 | 243,642.05 | 839.976.57 | (394,601.32) | (298,539.50) | (362,931.10) | (222,634.42) | (273,417.95) | (67,562.87) | (217,431.87) | (217,187.73) | (297,081.23) |
| Haded on a Foreign Board of Hade | - | - | (00,410.41) | (00,020.01) | - | - | - | (004,001.02) | (200,000.00) | (002,001.10) | (222,004.42) | (210,411.50) | (07,002:07) | (217,401.07) | (217,107.10) | (207,001.20) |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 95,566,531.82 | 94,906,202.37 | 94,811,737.44 | 94,697,799.64 | 95,654,622.94 | 95,280,614.10 | 96,108,226.06 | 96,589,028.43 | 96,685,433.13 | 96,631,090.77 | 93,844,866.93 | 93,682,047.42 | 94,069,040.12 | 93,989,418.79 | 93,400,308.73 | 93,803,096.61 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 2,892.58 | 1,423.29 | 364.57 | 3,964.32 | 310.21 | 2,071.98 | 3,208.52 | 497.69 | 497.69 | 497.69 | 953.96 | 541.33 | 102,882.28 | 529.13 | 522,717.10 | 1,038.96 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| - | | | | | | | | | | | | | | | | |
| 6. Amount Required to be Set Aside as the Secured Amount | 95,569,424.41 | 94,907,625.67 | 94,812,102.01 | 94,701,763.96 | 95,654,933.14 | 95,282,686.07 | 96,111,434.58 | 96,589,526.12 | 96,685,930.82 | 96,631,588.46 | 93,845,820.89 | 93,682,588.75 | 94,171,922.40 | 93,989,947.93 | 93,923,025.83 | 93,804,135.57 |
| | | | | | | | | | | | | | | | | |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States | 74,241,403.89 | 74,390,214.46 | 74,070,006.04 | 80,521,147.93 | 81,174,572.45 | 81,059,475.16 | 80,999,913.15 | 82,221,045.73 | 82,906,975.85 | 82,889,622.56 | 79,988,904.68 | 80,041,094.41 | 79,916,810.74 | 80,020,400.71 | 79,487,512.97 | 80,013,131.11 |
| B. Other Banks Qualified Under Regulation 30.7 | 1,427,965.78 | 1,148,392.04 | 1,147,993.15 | 1,147,156.55 | 1,260,249.43 | 1,256,231.66 | 1,255,256.73 | 367,323.16 | 765,954.76 | 766,388.53 | 764,715.99 | 763,810.15 | 764,620.96 | 709,313.59 | 747,380.26 | 747,490.08 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | | | | | - | - | | | | - | - | | | | |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | | - | - | - | - | | | - | - | - | - | | | - | | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 4,126,267.96 | 4,120,811.73 | 4,105,296.29 | 4,094,489.58 | 4,093,714.79 | 4,091,662.23 | 4,068,198.70 | 4,068,839.15 | 3,963,906.72 | 3,965,618.78 | 3,982,965.96 | 3,963,497.83 | 3,991,600.93 | 3,965,499.37 | 4,055,611.46 | 4,044,836.00 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 550.25 | - | - | - | - | (4,156.05) | (2,293.91) | - | - | - | - | - | 3.66 | 106.16 | (645.75) | 73.03 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 20,080,414.63 | 19,721,714.47 | 20,151,970.21 | 13,563,741.83 | 13,351,815.23 | 13,195,229.54 | 13,536,186.52 | 14,920,909.26 | 13,927,216.60 | 13,930,331.15 | 13,916,785.57 | 13,777,309.02 | 14,051,975.99 | 14,043,496.59 | 13,857,962.31 | 13,841,658.69 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | 278,357.48 | 112,565.76 | (72,169.73) | (51,802.28) | 351,737.36 | 259,024.83 | 853,459.95 | (385,830.17) | (289,762.70) | (354,150.53) | (213,886.74) | (264,306.32) | (57,524.09) | (208,782.85) | (207,750.11) | (288,340.85) |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amounts With Other Depositories Designated by a Foreign Board of Trade | - | - | | - | | - | - | - | - | - | - | - | - | - | - | - |
| 7. Segregated Funds on Hand | | | | | | | | | | | | | | | | |
| 8. Total Funds in Separate Section 30.7 Accounts | - 100,154,960.00 | - 99,493,698.47 | - 99,403,095.95 | - 99,274,733.60 | - 100,232,089.25 | - 99,857,467.36 | - 100,710,721.13 | - 101,192,287.14 | - 101,274,291.24 | - 101,197,810.48 | - 98,439,485.46 | - 98,281,405.08 | - 98,667,488.19 | - 98,530,033.57 | - 97,940,071.13 | - 98,358,848.06 |
| 9. Excess Set Aside for Secured Amount | 4,585,535.59 | 4,586,072.80 | 4,590,993.94 | 4,572,969.63 | 4,577,156.10 | 4,574,781.29 | 4,599,286.55 | 4,602,761.02 | 4,588,360.42 | 4,566,222.02 | 4,593,664.57 | 4,598,816.33 | 4,495,565.79 | 4,540,085.64 | 4,017,045.30 | 4,554,712.49 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| | | | | | | | | | | | | | | | | |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,585,535.59 | 3,586,072.80 | 3,590,993.94 | 3,572,969.63 | 3,577,156.10 | 3,574,781.29 | 3,599,286.55 | 3,602,761.02 | 3,588,360.42 | 3,566,222.02 | 3,593,664.57 | 3,598,816.33 | 3,495,565.79 | 3,540,085.64 | 3,017,045.30 | 3,554,712.49 |

| Foreign Futures and Foreign Options Secured Amounts | 6/28/24 Total All Currencies Converted to USD | 7/1/24 Total All Currencies Converted to USD | 7/2/24 Total All Currencies Converted to USD | 7/3/24 Total All Currencies Converted to USD | 7/4/24 Total All Currencies Converted to USD | 7/5/24 Total All Currencies Converted to USD | 7/8/24 Total All Currencies Converted to USD | 7/9/24 Total All Currencies Converted to USD | 7/10/24 Total All Currencies Converted to USD | 7/11/24 Total All Currencies Converted to USD | 7/12/24 Total All Currencies Converted to USD | 7/15/24 Total All Currencies Converted to USD | 7/16/24 Total All Currencies Converted to USD | 7/17/24 Total All Currencies Converted to USD | 7/18/24 Total All Currencies Converted to USD | 7/19/24 Total All Currencies Converted to USD |
|--|---|--|--|--|--|--|--|--|---|---|---|---|---|---|---|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash | 93,797,432.79 | 93,823,196.69 | 94,173,231.33 | 94,271,913.03 | 94,294,273.56 | 94,053,845.06 | 94,537,239.40 | 94,513,576.72 | 94,760,610.65 | 93,928,857.45 | 93,580,699.17 | 93,707,801.63 | 93,327,649.56 | 93,558,999.50 | 93,308,094.39 | 93,366,618.98 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | (242,416.32) | (80,902.75) | (344,389.75) | (71,560.39) | 53,676.28 | 129,398.39 | 81,551.02 | (274,705.73) | (116,043.12) | 83,288.84 | 399,694.86 | 212,630.11 | 146,654.67 | (122,713.47) | (196,942.33) | (475,801.18) |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Market Value of Open Contracts Granted (sold) | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 93,555,016.47 | - 93,742,293.95 | - 93,828,841.58 | - 94,200,352.64 | - 94,347,949.84 | - 94,183,243.46 | - 94,618,790.42 | - 94,238,870.98 | - 94,644,567.52 | - 94,012,146.29 | - 93,980,394.03 | - 93,920,431.74 | - 93,474,304.23 | - 93,436,286.03 | - 93,111,152.06 | - 92,890,817.80 |
| 4. Net Equity | 93,355,010.47 | 93,742,293.95 | 53,020,041.30 | 54,200,352.64 | 54,547,545.04 | 54,103,243.40 | 94,010,790.42 | 54,230,070.90 | 94,044,567.52 | 54,012,140.25 | 53,560,354.03 | 93,920,431.74 | 53,474,304.23 | 93,430,200.03 | 93,111,152.06 | 92,090,017.00 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 3,557.88 | 516.68 | 518.04 | 503.07 | 502.83 | 502.85 | 515.17 | 20,822.15 | 509.49 | 509.49 | 1,351.49 | 2,232.10 | 510.48 | 1,560.81 | 16,951.91 | 507.57 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 93,558,574.35 | 93,742,810.63 | 93,829,359.62 | 94,200,855.71 | 94,348,452.68 | 94,183,746.31 | 94,619,305.59 | 94,259,693.14 | 94,645,077.01 | 94,012,655.78 | 93,981,745.52 | 93,922,663.84 | 93,474,814.71 | 93,437,846.84 | 93,128,103.97 | 92,891,325.38 |
| = | ,,. | , , | | | | | | | | | | | | , | , ., | |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 79,992,717.07 | 80,241,573.25 748,580.39 | 79,742,038.20 750,614.06 | 79,742,848.20 752,286.30 | 79,743,601.91 753,363.37 | 79,754,099.06 | 79,753,683.54 753,993.38 | 79,752,041.37 757,854.58 | 79,774,656.53 758,081.92 | 79,359,526.59 758,081.92 | 79,322,938.36 758,081.92 | 80,674,303.95 759,564.93 | 80,258,705.56 758,957.32 | 80,261,484.77 759,878.51 | 80,243,347.98 760,674.12 | 80,242,348.29 |
| B. Other Banks Quanned Onder Regulation 50.7 | 748,220.65 | 748,580.39 | 750,614.06 | 752,280.30 | /53,363.37 | 754,766.00 | 753,993.38 | /5/,654.56 | 758,081.92 | 756,081.92 | 756,061.92 | 759,564.93 | /56,957.32 | 759,676.51 | 760,674.12 | 786,353.09 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash | 3,977,316.32 | 3,967,334.85 | 3,996,782.26 | 4,010,470.93 | 3,973,992.98 | 3,993,238.51 | 3,967,104.21 | 3,949,064.59 | 3,984,450.26 | 3,881,605.94 | 3,876,142.11 | 3,905,642.72 | 3,900,715.20 | 3,909,325.03 | 3,938,605.27 | 3,845,318.72 |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | (511.58) | (509.61) | (1,886.65) | 293.32 | 235.07 | 66.01 | 65.99 | 95.37 | (73.42) | (1,681.35) | 961.82 | 1,835.06 | (7,994.44) | (10,264.47) | (7,490.33) | (1,391.11) |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 13,635,188.28 | 13,698,621.23 | 14,080,133.67 | 14,122,773.68 | 14,285,684.46 | 14,019,107.35 | 14,594,578.60 | 14,590,931.20 | 14,773,941.92 | 14,460,395.16 | 14,155,608.95 | 12,886,086.23 | 12,944,635.90 | 13,152,930.25 | 12,900,530.10 | 13,035,836.28 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - (233,086.60) | - | - | - (60,546.76) | - 64,776.26 | - 140,728.56 | - | (220 502 45) | - | - 31,124.07 | - 344,886.92 | - 156,602.02 | - | - (166,837.94) | - | - |
| D. Value of Long Option Contracts | (233,080.00) | (71,549.87) | (331,205.73) | (00,040.76) | 04,770.20 | 140,728.90 | 27,662.17 | (328,583.15) | (169,815.83) | 31,124.07 | 344,000.92 | 100,002.02 | 100,438.34 | (100,037.94) | (243,645.19) | (528,514.82) |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| * | | | | | | | | | | | | | | | | |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 98,119,844.14 | - 98,584,050.24 | - 98,236,475.80 | - 98,568,125.66 | - 98,821,654.05 | - 98,662,005.48 | - 99,097,087.89 | - 98,721,403.95 | - 99,121,241.39 | - 98,489,052.32 | - 98,458,620.08 | - 98,384,034.91 | - 97,955,457.88 | - 97,906,516.14 | - 97,592,021.95 | - 97,379,950.45 |
| 9. Excess Set Aside for Secured Amount | 4,561,269.79 | 4,841,239.61 | 4,407,116.19 | 4,367,269.95 | 4,473,201.37 | 4,478,259.18 | 4,477,782.30 | 4,461,710.81 | 4,476,164.37 | 4,476,396.54 | 4,476,874.56 | 4,461,371.07 | 4,480,643.17 | 4,468,669.30 | 4,463,917.98 | 4,488,625.07 |
| | | | | | | | | | | | | | | | | |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |

| _Foreign Futures and Foreign Options Secured Amounts | 7/22/24 Total All Currencies Converted to USD | 7/23/24 Total All Currencies Converted to USD | 7/24/24 Total All Currencies Converted to USD | 7/25/24 Total All Currencies Converted to USD | 7/26/24 Total All Currencies Converted to USD | 7/29/24 Total All Currencies Converted to USD | 7/30/24 Total All Currencies Converted to USD | 7/31/24 Total All Currencies Converted to USD | 8/1/24 Total All Currencies Converted to USD | 8/2/24 Total All Currencies Converted to USD | 8/5/24 Total All Currencies Converted to USD | 8/6/24 Total All Currencies Converted to USD | 8/7/24 Total All Currencies Converted to USD | 8/8/04 Total All Currencies Converted to USD | 8/9/04 Total All Currencies Converted to USD | 8/12/04 Total All Currencies Converted to USD |
|--|---|---|---|---|---|---|---|---|--|--|--|--|--|--|--|---|
| Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers A. Cash B. Securities | 93,360,421.89 - | 93,217,730.86 - | 93,194,424.34 - | 93,565,489.93 - | 93,714,100.68 - | 93,530,968.97 - | 93,629,868.33 - | 93,498,853.61 - | 93,675,665.31 - | 94,310,658.11 - | 96,366,172.02 - | 96,454,387.52 - | 96,204,524.25 - | 93,854,023.66 - | 94,091,932.36 - | 94,097,244.03 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | (243,283.44) | (123,185.36) | (307,927.50) | (455,788.93) | (349,423.88) | (581,585.43) | (420,180.97) | (251,293.26) | (448,303.71) | (530,774.57) | (1,265,567.52) | (1,360,657.75) | (1,382,719.11) | (1,198,160.45) | (1,197,860.76) | (1,226,789.32) |
| Exchange Traded Options Market Value of Open Option Contracts Purchased on a Foreign Board of Trade Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade 4. Net Equity | - - 93,117,138.46 | - - 93,094,545.49 | - - 92,886,496.84 | - - 93,109,701.00 | - - 93,364.676.80 | - - 92,949,383.54 | - - 93,209,687.35 | - - 93,247,560.35 | - - 93,227,361.60 | - - 93,779,883.53 | - - 95,100,604.50 | - - 95,093,729.77 | - - 94,821,805.14 | - - 92,655,863.21 | - - 92,894,071.61 | - - 92,870,454.71 |
| Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities Amount Required to be Set Aside as the Secured Amount | 1,475.89 - 93,118,614.35 | 506.64 - 93,095,052.14 | 1,517.38 - 92,888,014.22 | 2,145.51 - 93,111,846.52 | 596.71 - 93,365,273.51 | 596.82 - 92,949,980.36 | 596.90 - 93,210,284.25 | 16,561.49 - 93,264,121.84 | 2,230.59 - 93,229,592.19 | 6,669.70 - 93,786,553.24 | 1,392.65 - 95,101,997.15 | 7,643.70 - 95,101,373.47 | 599.92 - 94,822,405.06 | 598.16 - 92,656,461.37 | 598.16 - 92.894.669.77 | 600.69 - 92,871,055.40 |
| | 33,110,014.33 | 33,033,032.14 | 52,000,014.22 | 55,111,040.52 | 33,303,273.31 | 32,343,300.30 | 33,210,204.23 | 33,204,121.04 | 33,223,332.13 | 33,700,333.24 | 35,101,337.15 | 33,101,373.47 | 34,022,403.00 | 32,030,401.37 | 32,034,003.11 | 32,071,033.40 |
| Funds In Secured Accounts 1. Cash in Banks A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 80,280,944.24 811,451.64 | 80,279,398.76 809,944.24 | 80,603,592.96 823,265.96 | 80,553,194.64 876,518.88 | 80,553,927.63 880,934.26 | 80,527,086.92 880,109.68 | 80,525,309.81 886,424.07 | 80,544,567.43 887,242.30 | 80,799,735.31 885,029.75 | 80,985,237.81 889,185.79 | 81,502,424.86 889,442.36 | 81,607,392.66 889,877.24 | 81,714,886.62 900,699.05 | 78,951,084.52 1,668,259.23 | 78,949,692.60 1,458,533.56 | 78,934,016.64 1,459,796.44 |
| Securities A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - - | - - | - | - | - | - | - | - - | - | - | - | - | - |
| Equities with Registered Futures Commission Merchants A. Cash B. Securities | 3,775,040.05 | 3,790,363.90 | 3,804,852.96 | 3,771,805.29 | 3,788,575.71 | 3,779,671.66 - | 3,779,968.58 | 3,699,312.70 - | 3,699,368.82 | 3,731,932.51 - | 3,514,958.87 - | 3,495,706.12 | 3,459,955.67 | 3,461,647.28 - | 3,431,878.07 - | 3,410,379.03 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of Short Option Contracts | 668.85 - - | 725.85 - - | 65.17 - - | 65.09 - - | (137.37) - - | 108.28 - - | (1,292.33) - - | (760.54) - - | (3,580.69) - - | (8,723.41) - - | (8,746.74) - - | 475.43 - - | 898.12 - - | 21.85 - - | (699.20) - - | (625.68) - - |
| Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts E. Value of Short Option Contracts | - - | - - - | - | - - - | - | - | - - | - | - - | - | - - | - - | - | - - | - - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade A. Cash | 13,067,357.92 | 12,950,066.14 | 12,575,770.21 | 12,907,322.49 | 13,022,837.70 | 12,876,688.14 | 13,050,331.68 | 12,990,017.13 | 13,172,251.02 | 13,579,053.52 | 15,355,004.42 | 15,349,105.09 | 15,130,402.98 | 14,778,608.84 | 14,684,133.76 | 14,721,656.19 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of ShortOption Contracts | - (298,092.56) - | - (177,875.08) - - | (361,892.28) - | (509,782.98) | (403,274.09) - | - (635,511.77) - | (472,654.27) | (304,356.38) | (498,366.85) - | (576,316.18) - | - (1,311,317.78) - | - (1,415,492.77) - | - (1,437,929.15) - - | (1,252,470.37) - - | - (1,251,449.63) - - | - (1,280,511.18) - - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 97,637,370.14 | - 97,652,623.80 | - 97,445,654.99 | - 97,599,123.40 | - 97,842,863.83 | - 97,428,152.91 | - 97,768,087.54 | - 97,816,022.64 | - 98,054,437.35 | - 98,600,370.04 | - 99,941,765.99 | - 99,927,063.76 | - 99,768,913.29 | - 97,607,151.35 | - 97,272,089.15 | - 97,244,711.44 |
| 9. Excess Set Aside for Secured Amount | 4,518,755.80 | 4,557,571.66 | 4,557,640.77 | 4,487,276.89 | 4,477,590.32 | 4,478,172.55 | 4,557,803.29 | 4,551,900.80 | 4,824,845.16 | 4,813,816.81 | 4,839,768.84 | 4,825,690.29 | 4,946,508.23 | 4,950,689.98 | 4,377,419.38 | 4,373,656.04 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,518,755.80 | 3,557,571.66 | 3,557,640.77 | 3,487,276.89 | 3,477,590.32 | 3,478,172.55 | 3,557,803.29 | 3,551,900.80 | 3,824,845.16 | 3,813,816.81 | 3,839,768.84 | 3,825,690.29 | 3,946,508.23 | 3,950,689.98 | 3,377,419.38 | 3,373,656.04 |

| Foreign Futures and Foreign Options Secured Amounts | 8/13/24 Total All Currencies Converted to USD | 8/14/24 Total All Currencies Converted to USD | 8/15/24 Total All Currencies Converted to USD | 8/16/24 Total All Currencies Converted to USD | 8/19/24 Total All Currencies Converted to USD | 8/20/24 Total All Currencies Converted to USD | 8/21/24 Total All Currencies Converted to USD | 8/22/24 Total All Currencies Converted to USD | 8/23/24 Total All Currencies Converted to USD | 8/26/24 Total All Currencies Converted to USD | 8/27/24 Total All Currencies Converted to USD | 8/28/24 Total All Currencies Converted to USD | 8/29/24 Total All Currencies Converted to USD | 8/30/24 Total All Currencies Converted to USD | 9/2/24 Total All Currencies Converted to USD | 9/3/24 Total All Currencies Converted to USD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|--|--|
| Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers A. Cash B. Securities | 94,222,527.01 - | 94,104,984.13 - | 94,206,327.17 - | 94,007,500.19 - | 94,118,036.63 - | 101,879,927.56 - | 101,853,048.85 - | 101,636,036.07 - | 101,753,525.40 - | 101,973,088.04 - | 101,977,125.66 - | 101,802,528.06 - | 101,360,513.15 - | 101,406,690.93 - | 103,563,640.57 - | 107,147,750.98 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | (975,667.80) | (924,420.46) | (752,343.59) | (324,506.58) | (343,856.23) | (525,567.61) | (356,703.98) | (322,193.88) | (135,722.97) | (265,472.26) | (202,284.96) | (47,871.53) | 90,513.87 | 661,772.99 | 1,179,491.28 | (320,605.96) |
| Exchange Traded Options Market Value of Open Option Contracts Purchased on a Foreign Board of Trade Market Value of Open Contracts Granted (sold) on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 93,246,859.20 | - 93,180,563.67 | - 93,453,983.57 | - 93,682,993.62 | - 93,774,180.40 | - 101,354,359.94 | - 101,496,344.86 | - 101,313,842.18 | - 101,617,802.43 | - 101,707,615.78 | - 101,774,840.71 | - 101,754,656.53 | - 101,451,027.02 | - 102,068,463.93 | - 104,743,131.85 | - 106,827,145.02 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 1,617.11 - | 602.84 - | 605.58 - | 1,081.73 - | 1,748.58 - | 6,094.83 - | 609.01 - | 380.48 - | 522.11 - | 235.70 | 1,376.64 - | 251.68 - | 265.58 | 23,695.54 - | 23,978.13 | 275.09 |
| 6. Amount Required to be Set Aside as the Secured Amount = | 93,248,476.31 | 93,181,166.51 | 93,454,589.15 | 93,684,075.35 | 93,775,928.98 | 101,360,454.77 | 101,496,953.87 | 101,314,222.66 | 101,618,324.54 | 101,707,851.48 | 101,776,217.35 | 101,754,908.21 | 101,451,292.60 | 102,092,159.47 | 104,767,109.98 | 106,827,420.11 |
| Funds In Secured Accounts 1. Cash in Banks A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 78,952,048.49 1,466,942.68 | 78,921,566.33 1,465,269.65 | 78,897,170.37 1,463,990.65 | 78,906,788.35 1,470,986.52 | 78,923,652.78 1,477,563.16 | 86,732,456.41 1,481,798.22 | 41,731,864.89 1,483,595.98 | 42,701,021.09 1,484,743.46 | 42,708,783.29 1,496,024.04 | 42,708,783.29 1,523,214.56 | 42,704,657.49 1,524,397.30 | 42,701,227.53 1,559,061.00 | 42,700,298.66 1,557,836.56 | 42,817,204.12 1,601,156.20 | 42,987,701.54 1,603,310.34 | 43,034,238.16 1,597,531.15 |
| Securities A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Equities with Registered Futures Commission Merchants A. Cash B. Securities | 3,419,143.63 | 3,407,034.50 | 3,416,134.98 - | 3,400,908.89 | 3,398,007.95 | 3,395,053.47 | 3,378,168.98 | 3,343,773.73 | 3,336,670.52 | 3,347,851.05 | 3,352,552.23 | 3,362,043.52 | 3,373,827.82 | 3,324,404.54 | 3,297,558.85 | 3,282,027.40 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of Short Option Contracts | (1,262.04) | (1,268.59) - - | 65.55 - - | 43.84 - - | 66.01 - - | (132.16) - - | 220.57 - - | - | 192.44 - - | | | | | | | |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - - - | - - - | - - - | | - | - | | - | - | - | - | - | - | - - - |
| 5. Amounts Held By Members of Foreign Boards of Trade A. Cash B. Securities | 14,797,429.65 | 14,733,711.24 | 14,843,960.66 | 14,624,531.47 | 14,712,646.25 | 14,656,102.10 | 59,627,475.22 | 58,476,062.22 | 58,560,933.15 | 58,745,999.56 | 58,739,818.02 | 58,541,988.91 | 58,102,536.44 | 58,173,021.10 | 60,376,947.11 | 63,970,048.62 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of ShortOption Contracts | (1,029,088.20) - - | - (977,918.78) - - | - (806,971.55) - - | (379,359.45) - | (399,041.26) - - | - (580,835.37) - - | (412,423.30) - - | - (377,501.49) - - | - (191,631.52) - - | - (321,188.38) - - | - (257,969.91) - - | - (103,209.91) - - | - 35,371.66 - - | - 606,746.54 - | - 1,124,367.39 - - | (375,571.62) - - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | | - | | - | - | - | - | - | - | - | | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 97,605,214.22 | - 97,548,394.35 | - 97,814,350.66 | - 98,023,899.61 | - 98,112,894.89 | - 105,684,442.67 | - 105,808,902.34 | - 105,628,099.01 | - 105,910,971.91 | - 106,004,660.09 | - 106,063,455.13 | - 106,061,111.06 | - 105,769,871.14 | - 106,522,532.50 | - 109,389,885.23 | - 111,508,273.71 |
| 9. Excess Set Aside for Secured Amount | 4,356,737.90 | 4,367,227.83 | 4,359,761.50 | 4,339,824.26 | 4,336,965.91 | 4,323,987.90 | 4,311,948.46 | 4,313,876.35 | 4,292,647.37 | 4,296,808.61 | 4,287,237.79 | 4,306,202.85 | 4,318,578.53 | 4,430,373.03 | 4,622,775.25 | 4,680,853.60 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,356,737.90 | 3,367,227.83 | 3,359,761.50 | 3,339,824.26 | 3,336,965.91 | 3,323,987.90 | 3,311,948.46 | 3,313,876.35 | 3,292,647.37 | 3,296,808.61 | 3,287,237.79 | 3,306,202.85 | 3,318,578.53 | 3,430,373.03 | 3,622,775.25 | 3,680,853.60 |

| Foreign Futures and Foreign Options Secured Amounts | 9/4/24 Total All Currencies Converted to USD | 9/5/24 Total All Currencies Converted to USD | 9/6/24 Total All Currencies Converted to USD | 9/9/24 Total All Currencies Converted to USD | 9/10/24 Total All Currencies Converted to USD | 9/11/24 Total All Currencies Converted to USD | 9/12/24 Total All Currencies Converted to USD | 9/13/24 Total All Currencies Converted to USD | 9/16/24 Total All Currencies Converted to USD | 9/17/24 Total All Currencies Converted to USD | 9/18/24 Total All Currencies Converted to USD | 9/19/24 Total All Currencies Converted to USD | 9/20/24 Total All Currencies Converted to USD | 9/23/24 Total All Currencies Converted to USD | 9/24/24 Total All Currencies Converted to USD | 9/25/24 Total All Currencies Converted to USD |
|---|--|--|--|--|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | | |
| Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers A. Cash B. Securities | 100,084,191.74 - | 99,609,220.88 - | 99,789,181.88 - | 99,760,064.42 - | 99,712,400.73 - | 99,939,678.15 - | 99,711,824.45 - | 99,619,600.20 - | 103,255,917.02 - | 99,652,612.36 - | 100,122,298.52 - | 100,007,834.11 - | 99,887,770.30 - | 99,797,967.67 - | 99,869,024.01 - | 99,472,863.95 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | (644,205.95) | (607,747.49) | (912,401.29) | (631,278.52) | (699,428.77) | (598,308.98) | (55,789.50) | 173,009.52 | 117,306.30 | 209,309.66 | 36,503.02 | 564,371.88 | 591,097.92 | 269,705.91 | 281,827.93 | 369,530.31 |
| Exchange Traded Options Market Value of Open Option Contracts Purchased on a Foreign Board of Trade Market Value of Open Contracts Granted (sold) on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | - 99,439,985.78 | - 99,001,473.39 | - 98,876,780.59 | - 99,128,785.91 | - 99,012,971.96 | - 99,341,369.17 | - 99,656,034.95 | - 99,792,609.72 | - 103,373,223.33 | - 99,861,922.02 | - 100,158,801.54 | - 100,572,205.99 | - 100,478,868.22 | - 100,067,673.57 | - 100,150,851.93 | 99,842,394.27 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 261.64 - | 252.96 - | 308.53 - | 222.11 | 221.93 - | 9,021.78 - | 597.46 - | 223.46 | 224.85 - | 104,744.25 - | 280.22 | 628.50 - | 299.88 - | 282.69 - | 691.47 - | 536.15 - |
| 6. Amount Required to be Set Aside as the Secured Amount | 99,440,247.42 | 99,001,726.35 | 98,877,089.12 | 99,129,008.02 | 99,013,193.89 | 99,350,390.95 | 99,656,632.41 | 99,792,833.18 | 103,373,448.18 | 99,966,666.27 | 100,159,081.76 | 100,572,834.49 | 100,479,168.10 | 100,067,956.26 | 100,151,543.40 | 99,842,930.42 |
| Funds In Secured Accounts 1. Cash in Banks A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 35,517,486.29 1,671,433.46 | 73,420,330.83 1,805,718.34 | 81,742,073.49 1,799,864.65 | 76,285,582.04 5,105,916.76 | 76,331,546.69 5,101,132.52 | 79,073,963.96 5,331,805.39 | 79,041,838.89 5,358,370.72 | 79,052,210.82 5,360,457.50 | 81,852,794.22 5,259,993.58 | 79,442,868.78 5,179,073.89 | 83,660,548.71 1,092,535.16 | 83,590,190.25 1,096,506.85 | 82,837,019.14 1,096,801.23 | 82,838,240.88 1,097,869.35 | 82,839,802.47 1,102,335.14 | 82,773,906.52 1,097,312.14 |
| Securities A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Equities with Registered Futures Commission Merchants A. Cash B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts E. Value of Short Option Contracts | 3,274,729.80 - - - - | 3,226,282.23 - - - - | 3,250,636.21 - - - - | 3,267,188.73 - - - - | 3,268,434.95 - - - - | 3,237,093.81 - - - | 3,232,814.49 - - - - | 3,191,395.03 - - - - | 3,220,460.93 (44.16) | 3,244,960.00 - - - | 3,246,794.43 - (184.02) - | 3,251,067.06 - - - | 3,266,086.53 - - - | 3,246,531.88 - (703.13) - | 3,322,828.59 - 357.25 - | 3,265,086.83 - - - - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | - - - | | - - - | |
| E. Value of Short Option Contracts 5. Amounts Held By Members of Foreign Boards of Trade A. Cash | - 64,448,509.29 | - 25,978,371.79 | - 17,823,591.77 | - 19,945,211.47 | - 19,855,059.51 | - 19,901,292.46 | - 16,917,245.70 | - 16,852,228.99 | - 17,760,344.67 | - 16,978,618.05 | - 17,241,733.88 | - 17,177,593.92 | - 17,044,794.46 | - 16,962,728.48 | - 16,952,186.79 | - 16,700,519.62 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | - (699,372.61) - | - (663,048.98) - | - (967,604.64) - | - (686,238.16) - | - (754,315.67) - | - (3,407,063.56) - | - (110,919.51) - | - 117,861.18 - | - 62,202.12 - | - 153,965.16 - | - (18,645.16) - | - 508,786.40 - | - 535,549.63 - | - 215,082.96 - | - 225,829.29 - | - 314,124.23 - |
| E. Value of ShortOption Contracts 6. Amounts With Other Depositories Designated by a Foreign Board of Trade 7. Segregated Funds on Hand | - | - | - | - | | - | - | - | | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 104,212,786.23 | - 103,767,654.21 | - 103,648,561.49 | - 103,917,660.86 | - 103,801,858.00 | - 104,137,092.06 | - 104,439,350.29 | - 104,574,153.53 | - 108,155,751.37 | - 104,999,485.89 | - 105,222,782.99 | - 105,624,144.48 | - 104,780,251.00 | - 104,359,750.42 | - 104,443,339.54 | - 104,150,949.33 |
| 9. Excess Set Aside for Secured Amount | 4,772,538.81 | 4,765,927.87 | 4,771,472.37 | 4,788,652.84 | 4,788,664.11 | 4,786,701.11 | 4,782,717.88 | 4,781,320.34 | 4,782,303.19 | 5,032,819.61 | 5,063,701.23 | 5,051,309.99 | 4,301,082.90 | 4,291,794.16 | 4,291,796.13 | 4,308,018.91 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,772,538.81 | 3,765,927.87 | 3,771,472.37 | 3,788,652.84 | 3,788,664.11 | 3,786,701.11 | 3,782,717.88 | 3,781,320.34 | 3,782,303.19 | 4,032,819.61 | 4,063,701.23 | 4,051,309.99 | 3,301,082.90 | 3,291,794.16 | 3,291,796.13 | 3,308,018.91 |

| Foreign Futures and Foreign Options Secured Amounts | 9/26/24 Total All Currencies Converted to USD | 9/27/24 Total All Currencies Converted to USD | 9/30/24 Total All Currencies Converted to USD | 10/1/24 Total All Currencies Converted to USD | 10/2/24 Total All Currencies Converted to USD | 10/3/24 Total All Currencies Converted to USD | 10/4/24 Total All Currencies Converted to USD | 10/7/24 Total All Currencies Converted to USD | 10/8/24 Total All Currencies Converted to USD | 10/9/24 Total All Currencies Converted to USD | 10/10/24 Total All Currencies Converted to USD | 10/11/24 Total All Currencies Converted to USD | 10/14/24 Total All Currencies Converted to USD | 10/15/24 Total All Currencies Converted to USD | 10/16/24 Total All Currencies Converted to USD | 10/17/24 Total All Currencies Converted to USD |
|---|---|---|---|---|---|---|---|---|---|---|--|--|--|--|--|--|
| | | | | | | | | | | | | | | | | |
| Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers A. Cash B. Securities | 99,770,081.40 - | 99,683,447.88 - | 99,862,125.74 - | 99,908,836.13 - | 100,303,177.90 - | 99,931,778.75 - | 100,519,106.96 - | 100,500,027.91 - | 100,919,155.80 - | 101,096,629.63 - | 101,327,208.74 - | 101,193,424.54 - | 100,857,207.14 - | 100,673,180.54 - | 100,598,842.24 - | 100,637,448.42 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | 954,654.43 | 1,299,586.64 | 999,044.95 | 674,060.82 | 607,550.28 | 529,397.63 | 565,570.14 | 835,168.14 | 642,343.92 | 884,382.43 | 783,195.00 | 963,968.84 | 1,004,364.25 | 954,112.71 | 1,010,515.25 | 875,610.66 |
| Exchange Traded Options Market Value of Open Option Contracts Purchased on a Foreign Board of Trade Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 100,724,735.83 | 100,983,034.52 | 100,861,170.69 | 100,582,896.95 | 100,910,728.19 | 100,461,176.38 | 101,084,677.09 | 101,335,196.05 | 101,561,499.72 | 101,981,012.07 | 102,110,403.74 | 102,157,393.38 | 101,861,571.38 | 101,627,293.25 | 101,609,357.49 | 101,513,059.07 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | 286.83 - | 286.72 - | 25,258.88 | 282.44 | 281.77 | 1,276.50 | 816.43 - | 823.31 - | 91,996.50 - | 765.57 - | 281.06 | 250.38 | 249.33 | 370.78 | 2,744.72 | 252.37 |
| 6. Amount Required to be Set Aside as the Secured Amount | 100,725,022.66 | 100,983,321.24 | 100,886,429.57 | 100,583,179.39 | 100,911,009.96 | 100,462,452.88 | 101,085,493.52 | 101,336,019.36 | 101,653,496.22 | 101,981,777.64 | 102,110,684.80 | 102,157,643.76 | 101,861,820.71 | 101,627,664.03 | 101,612,102.21 | 101,513,311.44 |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 82,781,452.18 1,095,503.85 | 82,842,900.05 1,095,587.00 | 82,854,469.39 1,094,818.51 | 83,177,656.50 1,091,258.87 | 83,170,328.36 1,090,484.65 | 82,668,700.67 1,113,625.43 | 82,702,916.34 1,110,533.49 | 82,682,566.04 1,245,977.36 | 82,682,309.35 1,149,937.24 | 82,732,093.04 1,147,052.82 | 82,842,971.42 1,038,499.68 | 82,841,808.76 1,038,651.11 | 82,840,329.93 1,036,950.85 | 82,789,090.14 1,035,998.68 | 82,787,360.06 1,033,236.79 | 82,586,335.71 1,033,333.76 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Equities with Registered Futures Commission Merchants A. Cash B. Securities | 3,438,384.33 | 3,545,502.69 | 3,666,407.27 | 3,655,922.45 | 3,883,750.44 | 3,840,988.80 | 3,846,719.48 | 3,858,083.18 | 4,330,366.70 | 4,363,245.02 | 4,408,017.11 | 4,404,852.67 | 4,382,391.20 | 4,411,183.86 | 4,378,213.74 | 4,375,213.29 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | - 764.32 | - | - | - | - 129.84 | - 361.46 | 2,386.74 | - 3,597.12 | - 710.57 | - (328.06) | (4,686.02) | (7,396.65) | (7,380.55) | - (2,053.11) | - 916.16 | - 130.44 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | - | | - | - | - | - | | | - | - | - | - | - | - | - | - |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade A. Cash | 16,800,130.09 | 16,622,258.29 | 16,678,251.26 | 16,807,054.47 | 16,979,047.78 | 16,702,192.29 | 17,245,076.63 | 17,110,752.60 | 17,151,693.14 | 17,253,342.54 | 17,444,215.31 | 17,313,480.30 | 17,001,683.41 | 16,840,622.92 | 16,824,568.27 | 17,056,201.29 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - 898,248.72 | - 1,244,001.16 | - 943,614.16 | - 618,936.93 | - 552,400.11 | - 474,131.10 | - 508,531.45 | - 776,937.09 | - 586,975.42 | - 830,249.83 | - 733,438.22 | - 916,928.67 | - 957,438.62 | - 901,960.11 | - 955,534.68 | - 821,568.01 |
| D. Value of Long Option Contracts | 000,240.72 | 1,244,001.10 - | | | | ++++,131.10 | | - 176,937.09 | | | , 33,430.22 - | | | - | | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amounts With Other Depositories Designated by a Foreign Board of Trade 7. Segregated Funds on Hand | - | - | | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 105,014,483.49 | - 105,350,249.19 | - 105,237,560.61 | - 105,350,829.22 | - 105,676,141.17 | - 104,799,999.75 | - 105,416,164.13 | - 105,677,913.41 | - 105,901,992.42 | - 106,325,655.19 | - 106,462,455.73 | - 106,508,324.86 | - 106,211,413.46 | - 105,976,802.61 | - 105,979,829.71 | - 105,872,782.50 |
| 9. Excess Set Aside for Secured Amount | 4,289,460.83 | 4,366,927.95 | 4,351,131.04 | 4,767,649.84 | 4,765,131.21 | 4,337,546.87 | 4,330,670.61 | 4,341,894.05 | 4,248,496.20 | 4,343,877.55 | 4,351,770.93 | 4,350,681.10 | 4,349,592.75 | 4,349,138.58 | 4,367,727.50 | 4,359,471.06 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,289,460.83 | 3,366,927.95 | 3,351,131.04 | 3,767,649.84 | 3,765,131.21 | 3,337,546.87 | 3,330,670.61 | 3,341,894.05 | 3,248,496.20 | 3,343,877.55 | 3,351,770.93 | 3,350,681.10 | 3,349,592.75 | 3,349,138.58 | 3,367,727.50 | 3,359,471.06 |

11. Excess Funds in Separate 30.7 accounts Over Management Target

3,335,090.47

3,378,392.87

| Foreign Futures and Foreign Options Secured Amounts | 10/18/24 Total All Currencies Converted to USD | 10/21/24 Total All Currencies Converted to USD | Amended 10/22/24 Total All Currencies Converted to USD | 10/23/24 Total All Currencies Converted to USD | 10/24/24 Total All Currencies Converted to USD | 10/25/24 Total All Currencies Converted to USD | 10/28/24 Total All Currencies Converted to USD | 10/29/24 Total All Currencies Converted to USD | 10/30/24 Total All Currencies Converted to USD | 10/31/24 Total All Currencies Converted to USD | 11/1/24 Total All Currencies Converted to USD | 11/4/24 Total All Currencies Converted to USD | 11/5/24 Total All Currencies Converted to USD | 11/6/24 Total All Currencies Converted to USD | 11/7/24 Total All Currencies Converted to USD | 11/8/24 Total All Currencies Converted to USD |
|---|--|--|---|--|--|--|--|--|--|--|---|---|---|---|---|---|
| 0 I | | | | | | | | | | | | | | | | |
| 1. Net Ledger Balance - Foreign Futures and Foreign Options Trading - All Customers | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 101,203,764.23 - | 101,270,488.12 - | 101,390,156.08 - | 101,730,502.69 - | 101,880,650.78 - | 101,971,926.25 - | 101,538,949.85 - | 101,574,452.59 - | 101,041,093.49 - | 101,678,415.12 - | 101,499,612.19 - | 101,466,367.61 - | 101,697,145.61 - | 101,599,070.84 - | 101,918,608.41 - | 101,555,397.06 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts | | | | | | | | | | | | | | | | |
| Traded on a Foreign Board of Trade | 982,071.70 | 1,065,175.15 | 924,681.26 | 735,035.28 | 715,725.56 | 690,764.50 | 785,641.96 | 924,511.17 - | 898,570.76 | 397,889.01 | 671,716.78 | 519,362.05 | 533,785.66 | 261,096.40 | 415,598.42 | 347,026.62 |
| 3. Exchange Traded Options | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| A. Market Value of Open Option Contracts Purchased | | | | | | | | | | | | | | | | |
| on a Foreign Board of Trade B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Net Equity | 102,185,835.93 | 102,335,663.27 | 102,314,837.35 | 102,465,537.97 | 102,596,376.34 | 102,662,690.75 | 102,324,591.82 | 102,498,963.77 | 101,939,664.25 | 102,076,304.13 | 102,171,328.97 | 101,985,729.66 | 102,230,931.28 | 101,860,167.25 | 102,334,206.83 | 101,902,423.68 |
| 5. Accounts Liquidating to a Deficit and Accounts | | | | | | | | | | | | | | | | |
| With Debit Balances - Gross Amount | 248.63 | 246.56 | 21,345.53 | 1,920.78 | 570.46 | 742.12 | 246.51 | 247.03 | 364.00 | 57.55 | 5,509.54 | 298.26 | - | 1,832.30 | 845.25 | 30.08 |
| Less: Amount Offset by Customer Owned Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 6. Amount Required to be Set Aside as the Secured Amount | 102,186,084.56 | 102,335,909.83 | 102,336,182.88 | 102,467,458.75 | 102,596,946.80 | 102,663,432.87 | 102,324,838.33 | 102,499,210.80 | 101,940,028.25 | 102,076,361.68 | 102,176,838.51 | 101,986,027.92 | 102,230,931.28 | 101,861,999.55 | 102,335,052.08 | 101,902,453.76 |
| Funds In Secured Accounts | | | | | | | | | | | | | | | | |
| 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 82,588,409.24 1,035,148.46 | 82,584,854.42 1,032,036.20 | 82,799,957.51 816,238.60 | 82,818,615.96 1,060,248.64 | 82,798,742.38 1,083,672.87 | 82,797,729.47 1,082,477.11 | 82,784,004.97 1,082,589.05 | 82,710,960.75 1,083,125.81 | 82,151,111.52 1,082,731.78 | 82,307,530.54 1,080,827.10 | 82,574,655.82 1,074,689.31 | 82,486,989.01 1,074,689.31 | 82,491,669.30 1,074,864.39 | 82,482,915.41 1,066,340.74 | 82,477,089.92 1,072,953.78 | 82,577,414.77 1,075,950.10 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 4,430,113.66 | 4,478,285.10 | 4,475,262.81 | 4,471,006.41 | 4,481,096.62 | 4,463,986.64 | 4,481,327.10 | 4,469,537.55 | 4,496,403.35 | 4,488,095.52 | 4,487,930.93 | 4,512,552.92 | 4,495,466.86 | 4,521,018.59 | 4,634,132.08 | 4,637,954.19 |
| C. Unrealized Gain/(Loss) on Open Futures Contracts | - 137.59 | (108.44) | (173.66) | - | - | - 79.17 | - | - 143.69 | 2,360.39 | (46.68) | (164.78) | - | - | (2,015.64) | - | 25.17 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| B. Securities C. Amount Due to/(from) Clearing Organizations - Daily Variation | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash | 17,559,050.16 | 17,600,614.60 | 17,719,715.63 | 17,845,611.02 | 17,985,002.77 | 18,095,048.61 | 17,678,928.86 | 17,790,356.93 | 17,803,210.62 | 18,427,271.19 | 18,313,880.37 | 18,338,887.97 | 18,592,594.12 | 18,419,227.05 | 18,559,500.56 | 18,093,743.35 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - 908,315.93 | - 1,018,620.81 | - 878,277.79 | - 681,343.99 | - 661,819.18 | - 636,930.31 | - 731,799.71 | - 870,519.41 | - 842,151.84 | - 343,759.52 | - 617,951.83 | - 465,432.32 | - 479,390.47 | - 209,685.77 | - 361,808.54 | - 293,626.76 |
| D. Value of Long Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 106,521,175.03 | - 106,714,302.70 | - 106,689,278.68 | - 106,876,826.02 | - 107,010,333.82 | - 107,076,251.31 | - 106,758,649.69 | - 106,924,644.14 | - 106,377,969.50 | - 106,647,437.18 | - 107,068,943.48 | - 106,878,551.53 | - 107,133,985.15 | - 106,697,171.92 | - 107,105,484.87 | - 106,678,714.34 |
| 9. Excess Set Aside for Secured Amount | 4,335,090.47 | 4,378,392.87 | 4,353,095.80 | 4,409,367.26 | 4,413,387.02 | 4,412,818.43 | 4,433,811.36 | 4,425,433.34 | 4,437,941.25 | 4,571,075.50 | 4,892,104.97 | 4,892,523.61 | 4,903,053.88 | 4,835,172.38 | 4,770,432.80 | 4,776,260.58 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| | | | | | | | | | | | | | | | | |

3,353,095.80 3,409,367.26 3,413,387.02 3,412,818.43 3,433,811.36 3,425,433.34

3,437,941.25 3,571,075.50 3,892,104.97

3,892,523.61 3,903,053.88 3,835,172.38

3,770,432.80

3,776,260.58

| Foreign Futures and Foreign Options Secured Amounts | 11/11/24 Total All Currencies Converted to USD | 11/12/24 Total All Currencies Converted to USD | 11/13/24 Total All Currencies Converted to USD | 11/14/24 Total All Currencies Converted to USD | 11/15/24 Total All Currencies Converted to USD | 11/18/24 Total All Currencies Converted to USD | 11/19/24 Total All Currencies Converted to USD | 11/20/24 Total All Currencies Converted to USD | 11/21/24 Total All Currencies Converted to USD | 11/22/24 Total All Currencies Converted to USD | 11/25/24 Total All Currencies Converted to USD | 11/26/24 Total All Currencies Converted to USD | 11/27/24 Total All Currencies Converted to USD | 11/28/24 Total All Currencies Converted to USD | 11/29/24 Total All Currencies Converted to USD | 12/2/24 Total All Currencies Converted to USD |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|---|
| 1. Net Ledger Balance - Foreign Futures and | | | | | | | | | | | | | | | | |
| Foreign Options Trading - All Customers A. Cash B. Securities | 101,447,810.24 - | 100,943,304.90 | 100,604,133.35 - | 100,320,137.83 | 100,276,644.55 | 100,289,551.52 | 100,106,691.02 | 99,850,213.64 | 99,788,221.32 | 99,849,934.30 - | 99,366,893.35 - | 99,044,882.09 | 98,765,662.75 | 98,736,046.57 | 98,911,754.02 | 100,405,751.89 - |
| 2. Net Unrealized Profit(Loss) in Open Futures Contracts Traded on a Foreign Board of Trade | 425,610.75 | 160,090.73 | 52,653.12 | 292,755.20 | 203,195.08 | 310,711.86 | 20,379.64 | (61,058.73) | 71,074.91 | 97,329.43 | (58,058.36) | 186,491.05 | (1,024,398.88) | (581,297.48) | (176,858.56) | 466,179.12 |
| 3. Exchange Traded Options A. Market Value of Open Option Contracts Purchased | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade B. Market Value of Open Contracts Granted (sold) | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| on a Foreign Board of Trade 4. Net Equity | - - 101,873,421.00 | - - 101,103,395.63 | - - 100,656,786.48 | - - 100,612,893.03 | - - 100,479,839.63 | - - 100,600,263.38 | - - 100,127,070.66 | - - 99,789,154.91 | - - 99,859,296.23 | - - 99,947,263.73 | - - 99,308,834.99 | - - 99,231,373.13 | - - 97,741,263.87 | - - 98,154,749.08 | - - 98,734,895.46 | - - 100,871,931.01 |
| 5. Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount | 899.94 | 3,852.19 | 488.33 | 1,359.62 | 631.52 | 41.83 | 30.03 | 30.00 | 629.31 | 4,543.74 | 20.00 | 29.98 | 67.00 | 62.19 | 18,727.01 | |
| With Debit Balances - Gross Amount Less: Amount Offset by Customer Owned Securities | | 3,852.19 | 488.33 | 1,359.62 - | - | 41.83 | - | - | - 629.31 | 4,543.74 - | 30.00 - | - 29.98 | 67.22 | | 18,727.01 | 29.98 - |
| 6. Amount Required to be Set Aside as the Secured Amount | 101,874,320.94 | 101,107,247.82 | 100,657,274.81 | 100,614,252.65 | 100,480,471.15 | 100,600,305.21 | 100,127,100.69 | 99,789,184.91 | 99,859,925.54 | 99,951,807.47 | 99,308,864.99 | 99,231,403.11 | 97,741,331.09 | 98,154,811.27 | 98,753,622.47 | 100,871,960.99 |
| Funds In Secured Accounts 1. Cash in Banks | | | | | | | | | | | | | | | | |
| A. Banks Located in United States B. Other Banks Qualified Under Regulation 30.7 | 82,574,119.29 1,072,975.90 | 82,510,874.10 1,067,893.01 | 59,565,624.85 1,064,823.19 | 59,257,374.12 625,036.48 | 51,213,493.54 625,441.76 | 51,218,461.87 627,230.63 | 51,218,548.25 627,779.68 | 51,213,122.01 626,724.63 | 44,205,737.84 626,348.40 | 44,200,517.70 625,200.77 | 43,734,639.08 626,367.58 | 43,716,939.46 625,551.79 | 44,470,199.07 627,015.07 | 44,468,848.59 626,935.02 | 44,575,931.46 627,599.37 | 45,069,952.75 637,197.59 |
| 2. Securities | | | | | | | | | | | | | | | | |
| A. In Safekeeping With Banks Located in the United States B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 3. Equities with Registered Futures Commission Merchants A. Cash | 4,639,540.01 | 4,697,539.37 | 4,701,884.16 | 4,635,881.33 | 4,547,643.12 | 4,539,574.73 | 4,549,103.95 | 4,543,433.02 | 4,564,805.04 | 4,640,255.48 | 4,656,074.93 | 4,663,364.03 | 4,728,781.13 | 4,753,964.70 | 4,818,257.16 | 4,765,884.90 |
| B. Securities C. Unrealized Gain/(Loss) on Open Futures Contracts | - | - 46.05 | - 335.11 | - 333.28 | - (378.90) | - | (53.72) | - 1,380.64 | - | - | - (2,915.63) | - (2,606.97) | (285.08) | - | - 271.41 | - (3,618.24) |
| D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 4. Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | - | _ | | | - | | | | - | | | | - | - | | |
| B. Securities | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation D. Value of Long Option Contracts E. Value of Short Option Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 5. Amounts Held By Members of Foreign Boards of Trade | | | | | | | | | | | | | | | | |
| A. Cash B. Securities | 17,995,046.50 - | 17,842,194.02 - | 40,445,401.17 | 40,516,185.42 | 48,566,426.30 | 48,572,917.78 | 48,382,967.97 | 48,142,333.62 - | 55,075,052.40 | 55,077,837.65 - | 55,047,637.48 | 54,742,232.55 | 53,637,287.87 | 53,589,362.36 | 53,818,405.39 - | 55,027,689.41 - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | 372,554.56 | 107,151.94 - | 284.12 | 240,041.15 - | 151,160.15 - | 257,964.85 | (32,319.28) - | (114,925.06) - | 18,913.65 - | 45,472.42 - | (107,397.04) - | 136,876.57 - | (1,076,721.51) | (633,855.21) | (229,798.87) | 417,521.08 |
| E. Value of ShortOption Contracts | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Amounts With Other Depositories Designated by a Foreign Board of Trade Segregated Funds on Hand | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 8. Total Funds in Separate Section 30.7 Accounts | - 106,654,236.26 | - 106,225,698.49 | - 105,778,352.61 | - 105,274,851.77 | 105,103,785.97 | - 105,216,149.86 | - 104,746,026.84 | - 104,412,068.86 | - 104,490,857.33 | 104,589,284.02 | - 103,954,406.40 | - 103,882,357.42 | - 102,386,276.55 | - 102,805,255.46 | - 103,610,665.92 | - 105,914,627.50 |
| 9. Excess Set Aside for Secured Amount | 4,779,915.32 | 5,118,450.67 | 5,121,077.80 | 4,660,599.12 | 4,623,314.82 | 4,615,844.64 | 4,618,926.15 | 4,622,883.95 | 4,630,931.79 | 4,637,476.55 | 4,645,541.41 | 4,650,954.31 | 4,644,945.46 | 4,650,444.19 | 4,857,043.46 | 5,042,666.51 |
| 10. Management Target Amount for Excess Funds in Separate Section 30.7 A | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 |
| 11. Excess Funds in Separate 30.7 accounts Over Management Target | 3,779,915.32 | 4,118,450.67 | 4,121,077.80 | 3,660,599.12 | 3,623,314.82 | 3,615,844.64 | 3,618,926.15 | 3,622,883.95 | 3,630,931.79 | 3,637,476.55 | 3,645,541.41 | 3,650,954.31 | 3,644,945.46 | 3,650,444.19 | 3,857,043.46 | 4,042,666.51 |

| | 12/3/24 Total All Currencies Converted to |
|--|--|
| oreign Futures and Foreign Options Secured Amounts | USD |
| | |
| . Net Ledger Balance - Foreign Futures and | |
| Foreign Options Trading - All Customers | |
| A. Cash B. Securities | 102,299,381.77 |
| b. Securices | - |
| . Net Unrealized Profit(Loss) in Open Futures Contracts | |
| Traded on a Foreign Board of Trade | 1,133,800.85 |
| . Exchange Traded Options | - |
| Market Value of Open Option Contracts Purchased | |
| on a Foreign Board of Trade | - |
| A. Market Value of Open Contracts Granted (sold) | |
| on a Foreign Board of Trade | - |
| . Net Equity | - 103,433,182.62 |
| Accounts Liquidating to a Definit and Accounts | |
| . Accounts Liquidating to a Deficit and Accounts With Debit Balances - Gross Amount | 40.63 |
| Less: Amount Offset by Customer Owned Securities | - |
| . Amount Required to be Set Aside as the Secured Amount | 103,433,223.25 |
| • | |
| 'unds In Secured Accounts . Cash in Banks | |
| A. Banks Located in United States | 45,070,551.94 |
| B. Other Banks Qualified Under Regulation 30.7 | 637,419.74 |
| . Securities | |
| A. In Safekeeping With Banks Located in the United States | - |
| B. In Safekeeping With Other Banks Qualified Under Regulation 30.7 | - |
| . Equities with Registered Futures Commission Merchants | |
| A. Cash | 4,769,392.53 |
| B. Securities | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | (3,717.75) |
| E. Value of Short Option Contracts | - |
| | |
| . Amounts Held by Clearing Organizations of Foreign Boards of Trade A. Cash | |
| B. Securities | - |
| C. Amount Due to/(from) Clearing Organizations - Daily Variation | - |
| D. Value of Long Option Contracts | - |
| E. Value of Short Option Contracts | - |
| . Amounts Held By Members of Foreign Boards of Trade | |
| A. Cash | 56,935,346.38 |
| B. Securities | - |
| C. Unrealized Gain/(Loss) on Open Futures Contracts D. Value of Long Option Contracts | 1,085,670.69 |
| E. Value of ShortOption Contracts | - |
| - | |
| . Amounts With Other Depositories Designated by a Foreign Board of Trade . Segregated Funds on Hand | - |
| . Total Funds in Separate Section 30.7 Accounts | - 108,494,663.53 |
| | |
| . Excess Set Aside for Secured Amount | 5,061,440.29 |

11. Excess Funds in Separate 30.7 accounts Over Management Target

4,061,440.29