

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 1/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/24/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/25/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/26/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/31/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/7/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|---|---|---|---|--|--|--|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 395,755,792.02  | 396,649,933.85  | 393,243,775.78  | 385,721,664.87  | 378,369,531.47  | 378,827,114.31  | 370,474,461.10  | 367,483,630.01  | 346,364,903.95   | 341,938,611.12   | 347,065,855.08   | 350,194,969.60   | 356,850,042.00   |
| B. Securities   | 113,456,681.32  | 113,443,342.68  | 113,283,807.73  | 113,314,258.76  | 113,322,148.53  | 113,374,450.90  | 112,893,959.89  | 112,766,096.02  | 109,147,327.72   | 108,780,315.27   | 108,813,439.50   | 108,853,761.80   | 113,358,182.28   |
| 2. Net unrealized profit (loss) in open futures contracts   | (41,604,661.99)   | (45,773,030.93)   | (47,504,700.88)   | (47,854,679.66)   | (38,432,215.37)   | (45,504,054.39)   | (43,590,766.99)   | (48,851,280.26)   | (50,740,052.58)  | (38,754,526.52)  | (38,655,099.33)  | (40,076,666.30)  | (41,824,142.51)  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 248,343,248.30  | 249,463,772.30  | 256,977,408.15  | 262,847,313.38  | 254,673,480.09  | 261,469,176.99  | 263,908,682.18  | 260,136,780.66  | 267,852,143.88   | 251,951,021.37   | 256,474,484.67   | 258,842,184.95   | 261,568,657.01   |
| B. Market value of open option contracts granted  | (218,054,121.75)  | (214,389,407.16)  | (217,133,351.18)  | (216,970,876.72)  | (210,247,996.58)  | (210,119,268.08)  | (209,429,319.29)  | (201,189,161.89)  | (205,077,921.08)   | (199,541,787.65)   | (204,523,037.45)   | (209,081,005.55)   | (212,768,174.42)   |
| 4. Net Equity   | <b>497,896,937.90</b>                                     | <b>499,394,610.74</b>                                     | <b>498,866,939.59</b>                                     | <b>497,057,680.64</b>                                     | <b>497,684,948.14</b>                                     | <b>498,047,419.73</b>                                     | <b>494,257,016.89</b>                                     | <b>490,346,064.53</b>                                     | <b>467,546,401.90</b>                                    | <b>464,373,633.59</b>                                    | <b>469,175,642.46</b>                                    | <b>468,733,244.50</b>                                    | <b>477,184,564.35</b>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 356,623.11<br>(322,292.95)                                | 391,310.36<br>(356,725.39)                                | 582,261.77<br>(545,383.30)                                | 617,302.04<br>(571,579.72)                                | 532,424.50<br>(491,955.26)                                | 527,457.82<br>(491,397.30)                                | 570,717.52<br>(533,761.19)                                | 398,704.12<br>(357,395.54)                                | 376,606.14<br>(339,915.69)                               | 354,561.49<br>(317,667.83)                               | 314,647.73<br>(277,959.82)                               | 282,034.66<br>(244,377.21)                               | 264,625.12<br>(228,011.61)                               |
| Net Debits  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>497,931,268.06</b>                                     | <b>499,429,195.71</b>                                     | <b>498,903,818.06</b>                                     | <b>497,103,402.96</b>                                     | <b>497,725,417.38</b>                                     | <b>498,083,480.25</b>                                     | <b>494,293,973.22</b>                                     | <b>490,387,373.11</b>                                     | <b>467,583,092.35</b>                                    | <b>464,410,527.25</b>                                    | <b>469,212,330.37</b>                                    | <b>468,770,901.95</b>                                    | <b>477,221,177.86</b>                                    |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 313,571,194.81  | 310,887,905.73  | 309,080,888.29  | 302,562,690.51  | 292,949,717.14  | 297,844,603.24  | 288,211,576.11  | 285,250,372.08  | 260,857,736.47   | 249,689,175.49   | 264,260,960.57   | 263,160,160.56   | 274,561,781.51   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 29,226,864.40   | 14,996,121.28   | 13,549,537.23   | 14,054,924.26   | 16,575,551.22   | 16,852,981.52   | 15,022,146.78   | 16,043,138.44   | 17,343,901.66  | 14,803,527.09  | 19,304,678.31  | 24,523,150.60  | 14,412,707.70  |
| B. Securities Representing Investment of Customers' Funds   | 33,430,491.05   | 33,429,668.88   | 33,440,952.19   | 33,444,854.70   | 33,449,951.06   | 33,464,339.12   | 33,469,548.10   | 33,469,243.07   | 33,479,464.88  | 33,483,663.98  | 33,497,836.17  | 33,503,135.25  | 33,508,207.20  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 107,769,682.99  | 107,756,842.51  | 107,776,753.50  | 107,805,066.37  | 107,814,715.19  | 107,862,752.90  | 107,378,410.28  | 107,251,344.41  | 108,294,246.22   | 108,174,895.50   | 103,386,376.87   | 103,421,780.15   | 108,310,357.95   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -11,972,756.58  | 3,870.47  | -1,118,730.61   | -2,950,159.28   | 6,636,670.14  | -6,567,170.38   | -995,187.22   | -7,397,610.60   | -10,795,830.20   | 8,693,413.45   | -4,770,039.73  | -6,657,796.02  | -2,500,427.26  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 248,333,568.30  | 249,455,752.30  | 256,974,628.15  | 262,840,433.38  | 254,668,660.09  | 261,465,316.99  | 263,907,102.18  | 260,135,740.66  | 267,851,583.88   | 251,951,021.37   | 256,474,484.67   | 258,842,184.95   | 261,568,657.01   |
| B. Value of Open Short Option Contracts   | -218,054,121.75   | -214,389,407.16   | -217,133,351.18   | -216,968,776.72   | -210,237,346.58   | -210,109,668.08   | -209,420,969.29   | -201,180,761.89   | -205,071,621.08  | -199,531,137.65  | -204,511,837.45  | -209,065,405.55  | -212,753,769.42  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Net Liquidating Equity   | 8,229,407.12  | 8,331,548.27  | 8,102,226.39  | 8,395,011.80  | 8,480,000.69  | 8,383,763.89  | 8,261,138.87  | 8,265,988.40  | 13,378,752.23  | 13,385,516.94  | 13,399,866.04  | 13,349,709.33  | 13,384,892.79  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,992,708.33  | 4,992,704.17  | 4,994,222.22  | 4,994,946.39  | 4,995,683.33  | 4,997,850.00  | 4,998,573.61  | 4,998,573.61  | -  | 0.01   | 4,913,498.63   | 4,914,207.65   | 4,914,833.33   |
| 12. Segregated Funds on Hand  | 694,290.00  | 693,796.00  | 512,832.00  | 514,246.00  | 511,750.00  | 513,848.00  | 516,976.00  | 516,178.00  | 516,438.00   | 517,528.00   | 513,564.00   | 517,774.00   | 132,991.00   |
| <b>13. Total Amount in Segregation</b>  | <b>516,221,328.67</b>                                     | <b>516,158,802.44</b>                                     | <b>516,179,958.18</b>                                     | <b>514,693,237.41</b>                                     | <b>515,845,352.29</b>                                     | <b>514,708,617.20</b>                                     | <b>511,349,315.42</b>                                     | <b>507,352,206.17</b>                                     | <b>485,854,672.06</b>                                    | <b>481,167,604.18</b>                                    | <b>486,469,388.07</b>                                    | <b>486,508,900.92</b>                                    | <b>495,540,231.80</b>                                    |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>18,290,060.61</b>                                      | <b>16,729,606.73</b>                                      | <b>17,276,140.12</b>                                      | <b>17,589,834.45</b>                                      | <b>18,119,934.91</b>                                      | <b>16,625,136.95</b>                                      | <b>17,055,342.20</b>                                      | <b>16,964,833.06</b>                                      | <b>18,271,579.72</b>                                     | <b>16,757,076.93</b>                                     | <b>17,257,057.69</b>                                     | <b>17,737,998.97</b>                                     | <b>18,319,053.94</b>                                     |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,290,060.61</b>                                       | <b>7,729,606.73</b>                                       | <b>8,276,140.12</b>                                       | <b>9,089,834.45</b>                                       | <b>9,619,934.91</b>                                       | <b>8,125,136.95</b>                                       | <b>8,555,342.20</b>                                       | <b>8,464,833.06</b>                                       | <b>9,771,579.72</b>                                      | <b>8,257,076.93</b>                                      | <b>8,757,057.69</b>                                      | <b>9,237,998.97</b>                                      | <b>9,819,053.94</b>                                      |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 2/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/21/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/26/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 358,574,971.47   | 354,918,188.44   | 332,760,250.61  | 328,666,009.92  | 345,586,257.11  | 334,799,117.40  | 397,574,826.84  | 396,232,013.20  | 394,078,799.33  | 396,395,466.75  | 409,054,763.35  | 407,425,213.47  | 418,905,854.59  |
| B. Securities   | 114,935,288.93   | 114,939,433.59   | 115,968,450.09  | 115,938,998.28  | 115,845,992.81  | 115,851,923.20  | 115,854,074.68  | 115,901,160.55  | 118,272,413.86  | 119,869,281.23  | 117,820,224.09  | 118,227,154.34  | 117,881,892.42  |
| 2. Net unrealized profit (loss) in open futures contracts   | (33,114,896.27)  | (28,444,050.09)  | (21,349,593.78)   | (11,757,430.53)   | (15,554,610.04)   | (18,829,726.43)   | (14,927,290.26)   | (14,107,846.87)   | (21,343,763.89)   | (25,676,053.79)   | (37,777,029.22)   | (39,411,640.68)   | (32,822,744.56)   |
| 3. Exchange Traded Options:   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 264,328,777.11   | 261,107,190.24   | 282,141,487.24  | 278,390,395.48  | 298,667,954.87  | 307,253,914.70  | 176,922,675.50  | 176,922,675.50  | 406,730,233.08  | 412,284,319.25  | 425,923,843.42  | 409,218,152.27  | 413,887,421.07  |
| B. Market value of open option contracts granted  | (217,000,179.17)   | (216,526,181.15)   | (217,401,783.95)  | (215,099,765.63)  | (215,732,886.26)  | (219,485,328.77)  | (151,320,748.90)  | (151,320,748.95)  | (369,491,640.57)  | (372,754,487.94)  | (379,722,903.50)  | (371,645,533.20)  | (376,358,424.70)  |
| 4. Net Equity   | <b>487,723,962.07</b>                                    | <b>485,994,581.03</b>                                    | <b>492,118,810.21</b>                                     | <b>496,138,207.51</b>                                     | <b>528,812,708.50</b>                                     | <b>519,589,900.10</b>                                     | <b>524,103,537.86</b>                                     | <b>523,627,253.43</b>                                     | <b>528,246,041.81</b>                                     | <b>530,118,525.50</b>                                     | <b>535,298,898.14</b>                                     | <b>523,813,346.20</b>                                     | <b>541,493,998.82</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 315,954.12<br>(279,411.58)                               | 258,514.47<br>(221,816.31)                               | 225,843.02<br>(189,247.11)                                | 204,739.06<br>(168,196.52)                                | 135,675.86<br>(98,923.17)                                 | 41,060.32<br>(4,517.78)                                   | 136,971.76<br>(56,556.83)                                 | 137,014.57<br>(56,556.83)                                 | 96,958.98<br>(60,442.66)                                  | 112,824.94<br>(74,481.82)                                 | 98,514.34<br>(59,389.91)                                  | 87,488.17<br>(48,503.55)                                  | 38,539.12<br>-  |
| Net Debits  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>487,760,504.61</b>                                    | <b>486,031,279.19</b>                                    | <b>492,155,406.12</b>                                     | <b>496,174,750.05</b>                                     | <b>528,849,461.19</b>                                     | <b>519,626,442.64</b>                                     | <b>524,183,952.79</b>                                     | <b>523,707,711.17</b>                                     | <b>528,282,558.13</b>                                     | <b>530,156,868.62</b>                                     | <b>535,338,022.57</b>                                     | <b>523,852,330.82</b>                                     | <b>541,532,537.94</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 280,385,042.07   | 276,526,791.30   | 281,488,941.21  | 269,744,818.26  | 306,432,220.82  | 281,069,344.92  | 275,136,566.76  | 275,127,881.76  | 305,680,193.86  | 309,369,444.62  | 318,317,553.25  | 294,892,495.45  | 287,853,866.90  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 18,328,079.59  | 15,340,006.10  | 15,278,379.76   | 16,199,227.66   | 14,780,257.54   | 13,331,720.55   | 12,698,366.96   | 80,305,699.65   | 63,603,146.92   | 39,980,191.12   | 24,890,183.27   | 32,768,189.47   | 62,304,643.45   |
| B. Securities Representing Investment of Customers' Funds   | 33,512,590.26  | 33,516,733.98  | 33,531,042.26   | 33,535,744.42   | 33,541,253.74   | 33,546,648.56   | 33,551,123.59   | 33,565,928.37   | 33,570,037.37   | 33,574,910.35   | 33,579,865.92   | 33,584,513.65   | 33,599,688.21   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 109,886,837.51   | 109,890,599.53   | 110,532,724.94  | 110,507,119.76  | 110,794,503.06  | 110,799,478.87  | 110,801,327.43  | 110,846,244.55  | 112,838,733.62  | 112,857,273.32  | 112,762,920.59  | 112,782,167.43  | 112,822,406.98  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -3,101,781.23  | 4,534,902.88   | -14,993,527.98  | -539,226.37   | -22,056,743.29  | -9,057,655.29   | 63,534,386.16   | -3,709,860.02   | -26,403,995.97  | -7,831,936.90   | -1,684,686.91   | 12,009,246.69   | 7,244,417.46  |
| 10. Exchange Traded Options:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 264,328,777.11   | 261,107,190.24   | 282,141,487.24  | 278,390,395.48  | 298,667,954.87  | 307,253,914.70  | 176,922,675.50  | 176,922,675.50  | 406,730,233.08  | 412,284,319.25  | 425,923,843.42  | 409,218,152.27  | 413,887,421.07  |
| B. Value of Open Short Option Contracts   | -216,990,174.17  | -216,517,831.15  | -217,390,383.95   | -215,091,415.63   | -215,726,786.26   | -219,480,028.77   | -151,315,248.90   | -151,315,248.95   | -369,482,840.57   | -372,747,937.94   | -379,717,203.50   | -371,639,783.20   | -376,352,074.70   |
| 11. Net Equities with Other FCM's   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 13,171,380.32  | 13,863,455.94  | 13,810,556.58   | 13,743,520.10   | 13,634,463.07   | 13,882,495.18   | 13,876,349.17   | 13,876,349.62   | 13,882,542.74   | 13,910,354.09   | 13,675,968.27   | 13,810,242.18   | 13,852,517.11   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,915,460.42   | 4,915,843.06   | 4,917,695.15  | 4,918,062.52  | 4,918,498.75  | 4,919,453.33  | 4,919,756.25  | 4,921,925.00  | 4,922,722.24  | 4,923,473.90  | 4,924,312.50  | 4,924,628.90  | 4,926,494.44  |
| 12. Segregated Funds on Hand  | 132,991.00   | 132,991.00   | 518,030.00  | 513,816.00  | 132,991.00  | 132,991.00  | 132,991.00  | 132,991.00  | 510,958.00  | 2,088,534.00  | 132,991.00  | 520,358.00  | 132,991.00  |
| <b>13. Total Amount in Segregation</b>  | <b>504,569,202.88</b>                                    | <b>503,310,682.88</b>                                    | <b>509,834,945.21</b>                                     | <b>511,922,062.19</b>                                     | <b>545,118,613.30</b>                                     | <b>536,398,363.05</b>                                     | <b>540,258,293.92</b>                                     | <b>540,674,586.47</b>                                     | <b>545,851,731.29</b>                                     | <b>548,408,625.81</b>                                     | <b>552,805,747.81</b>                                     | <b>542,870,210.84</b>                                     | <b>560,272,371.92</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,808,698.26</b>                                     | <b>17,279,403.69</b>                                     | <b>17,679,539.09</b>                                      | <b>15,747,312.14</b>                                      | <b>16,269,152.11</b>                                      | <b>16,771,920.41</b>                                      | <b>16,074,341.13</b>                                      | <b>16,966,875.31</b>                                      | <b>17,569,173.15</b>                                      | <b>18,251,757.18</b>                                      | <b>17,467,725.24</b>                                      | <b>19,017,880.02</b>                                      | <b>18,739,833.99</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,308,698.26</b>                                      | <b>8,779,403.69</b>                                      | <b>9,179,539.09</b>                                       | <b>7,247,312.14</b>                                       | <b>7,769,152.11</b>                                       | <b>8,271,920.41</b>                                       | <b>7,574,341.13</b>                                       | <b>8,466,875.31</b>                                       | <b>9,069,173.15</b>                                       | <b>9,751,757.18</b>                                       | <b>8,967,725.24</b>                                       | <b>10,517,880.02</b>                                      | <b>10,239,833.99</b>                                      |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 2/27/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/28/24<br>Total<br>All Currencies<br>Converted to<br>USD | 2/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/7/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/14/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|--|--|--|--|--|--|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |  |  |  |  |  |  |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 418,970,856.12  | 399,568,464.85  | 368,970,604.19  | 375,898,461.64   | 390,354,689.40   | 401,634,423.84   | 400,267,242.02   | 381,924,859.51   | 370,849,342.96   | 373,085,116.00  | 389,213,635.29  | 411,773,133.20  | 417,119,572.27  |
| B. Securities   | 118,277,443.80  | 117,924,998.98  | 102,516,328.63  | 103,322,769.44   | 104,115,161.63   | 104,027,081.71   | 104,038,705.19   | 104,061,947.05   | 104,081,329.44   | 104,024,587.59  | 103,555,380.41  | 106,880,089.53  | 107,169,803.06  |
| 2. Net unrealized profit (loss) in open futures contracts   | (19,390,845.48)   | 11,420,966.58   | 27,216,209.57   | 30,782,497.02  | 48,612,553.05  | (13,342,711.74)  | 7,444,459.17   | 2,898,912.70   | 21,674,308.10  | 29,837,064.00   | 2,765,450.13  | (3,212,003.92)  | (7,968,564.99)  |
| 3. Exchange Traded Options:   |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Market value of open option contracts purchased  | 410,999,098.31  | 406,651,753.54  | 415,372,745.41  | 414,927,795.26   | 418,413,934.98   | 418,548,024.97   | 413,810,894.00   | 418,782,652.27   | 416,056,037.05   | 421,063,335.72  | 429,875,942.72  | 426,667,064.99  | 431,710,077.89  |
| B. Market value of open option contracts granted  | (378,649,000.98)  | (370,199,451.73)  | (379,586,240.60)  | (381,390,170.23)   | (387,337,691.35)   | (392,320,514.74)   | (392,784,919.08)   | (398,990,894.04)   | (394,367,882.92)   | (400,777,260.07)  | (409,311,363.09)  | (415,631,436.25)  | (444,142,592.85)  |
| 4. Net Equity   | <b>550,207,551.77</b>                                     | <b>565,366,732.23</b>                                     | <b>534,489,647.19</b>                                     | <b>543,541,353.13</b>                                    | <b>574,158,647.71</b>                                    | <b>518,546,304.04</b>                                    | <b>532,776,381.30</b>                                    | <b>508,677,477.49</b>                                    | <b>518,293,134.63</b>                                    | <b>527,232,843.24</b>                                     | <b>516,099,045.46</b>                                     | <b>526,476,847.55</b>                                     | <b>503,888,295.38</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 65,995.53<br>(26,303.10)                                  | 39,259.26<br>-  | 38,349.43<br>-  | 38,845.97<br>-   | 38,165.03<br>-   | 38,297.64<br>-   | 38,297.64<br>-   | 38,154.08<br>-   | 38,251.01<br>-   | 39,014.10<br>-  | 38,527.24<br>-  | 39,561.51<br>(1,424.29)                                   | 38,134.98<br>-  |
| Net Debits  |   |   |   |  |  |  |  |  |  |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>550,247,244.20</b>                                     | <b>565,405,991.49</b>                                     | <b>534,527,996.62</b>                                     | <b>543,580,199.10</b>                                    | <b>574,196,812.74</b>                                    | <b>518,584,601.68</b>                                    | <b>532,814,678.94</b>                                    | <b>508,715,631.57</b>                                    | <b>518,331,385.64</b>                                    | <b>527,271,857.34</b>                                     | <b>516,137,572.70</b>                                     | <b>526,514,984.77</b>                                     | <b>503,926,430.36</b>                                     |
| <b>Funds In Segregated Accounts</b>   |   |   |   |  |  |  |  |  |  |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 311,546,212.59  | 329,064,394.59  | 290,701,297.51  | 283,157,714.87   | 294,389,549.30   | 266,132,838.85   | 286,166,999.13   | 272,403,384.57   | 263,145,065.87   | 282,597,247.60  | 281,834,060.19  | 261,470,394.29  | 242,764,753.85  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -  | -  | 3,815,786.67   | -  | -  | -  | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 61,676,130.58   | 69,228,645.52   | 81,079,155.73   | 78,978,366.59  | 109,778,152.35   | 107,856,770.70   | 90,235,716.30  | 91,145,060.34  | 40,842,244.66  | 33,869,544.19   | 39,252,284.15   | 54,593,054.68   | 70,372,293.34   |
| B. Securities Representing Investment of Customers' Funds   | 33,604,122.89   | 33,609,768.30   | 33,614,226.44   | 33,619,510.51  | 33,634,377.23  | 33,639,332.80  | 33,644,560.56  | 33,649,506.74  | 87,929,827.93  | 87,969,597.87   | 87,977,648.40   | 87,998,918.13   | 88,011,613.02   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 112,836,323.23  | 112,863,824.23  | 97,454,387.63   | 97,880,228.26  | 98,668,358.89  | 95,057,200.03  | 98,883,244.85  | 98,903,679.62  | 98,922,334.94  | 98,954,973.67   | 98,618,029.00   | 101,941,950.64  | 102,098,003.73  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -3,572,740.59   | -16,511,349.73  | -6,411,280.34   | 14,993,253.96  | 4,923,256.10   | -15,501,934.02   | 2,195,964.45   | -7,515,567.34  | 3,696,556.19   | 1,932,662.00  | -12,840,528.78  | 7,574,194.51  | 11,932,582.80   |
| 10. Exchange Traded Options:  |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Value of Open Long Option Contracts  | 410,999,098.31  | 406,651,753.54  | 415,372,745.41  | 414,927,795.26   | 418,413,934.98   | 418,548,024.97   | 413,810,894.00   | 418,782,652.27   | 416,056,037.05   | 421,063,335.72  | 429,875,942.72  | 426,667,064.99  | 431,710,077.89  |
| B. Value of Open Short Option Contracts   | -378,642,050.98   | -370,189,851.73   | -379,571,840.60   | -381,388,170.23  | -387,335,841.35  | -392,319,064.74  | -392,783,519.08  | -398,990,044.04  | -394,366,032.92  | -400,773,510.07   | -409,308,413.09   | -415,624,786.25   | -444,134,717.85   |
| 11. Net Equities with Other FCM's   |   |   |   |  |  |  |  |  |  |   |   |   |   |
| A. Net Liquidating Equity   | 14,114,797.24   | 14,012,164.45   | 13,828,168.13   | 13,947,512.86  | 13,621,698.21  | 13,581,687.02  | 13,375,359.47  | 13,583,186.39  | 13,656,100.89  | 13,978,618.73   | 13,913,849.58   | 13,634,180.83   | 13,223,062.68   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,927,430.57  | 4,928,183.75  | 4,928,950.00  | 4,930,079.18   | 4,931,784.74   | 4,932,575.02   | 4,933,108.35   | 4,933,835.43   | 4,934,562.50   | 4,936,622.92  | 4,937,351.40  | 4,938,138.89  | 4,938,808.33  |
| 12. Segregated Funds on Hand  | 513,690.00  | 132,991.00  | 132,991.00  | 512,462.00   | 515,018.00   | 221,520.00   | 222,352.00   | 224,432.00   | 224,432.00   | 132,991.00  | -   | -   | 132,991.00  |
| <b>13. Total Amount in Segregation</b>  | <b>568,003,013.85</b>                                     | <b>583,790,523.92</b>                                     | <b>551,128,800.91</b>                                     | <b>561,558,753.25</b>                                    | <b>591,540,288.45</b>                                    | <b>535,964,737.29</b>                                    | <b>550,684,680.03</b>                                    | <b>527,120,125.99</b>                                    | <b>535,041,129.10</b>                                    | <b>544,662,083.62</b>                                     | <b>534,260,223.57</b>                                     | <b>543,193,110.72</b>                                     | <b>521,049,468.79</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,755,769.66</b>                                      | <b>18,384,532.43</b>                                      | <b>16,600,804.29</b>                                      | <b>17,978,554.16</b>                                     | <b>17,343,475.71</b>                                     | <b>17,380,135.61</b>                                     | <b>17,870,001.10</b>                                     | <b>18,404,494.42</b>                                     | <b>16,709,743.46</b>                                     | <b>17,390,226.28</b>                                      | <b>18,122,650.87</b>                                      | <b>16,678,125.95</b>                                      | <b>17,123,038.43</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,255,769.66</b>                                       | <b>9,884,532.43</b>                                       | <b>8,100,804.29</b>                                       | <b>9,478,554.16</b>                                      | <b>8,843,475.71</b>                                      | <b>8,880,135.61</b>                                      | <b>9,370,001.10</b>                                      | <b>9,904,494.42</b>                                      | <b>8,209,743.46</b>                                      | <b>8,890,226.28</b>                                       | <b>9,622,650.87</b>                                       | <b>8,178,125.95</b>                                       | <b>8,623,038.43</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 3/14/24                    | 3/18/24               | 3/19/24               | 3/20/24               | 3/20/24               | 3/22/24               | 3/25/24               | 3/26/24               | 3/27/24               | Amended<br>3/28/24    | 3/29/24               | 4/1/24                | 4/2/24                |
|---|----------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|   | Total                      | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 |
|   | All Currencies             | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        |
|   | Converted to               | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          |
|   | USD                        | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   |
| <b>Segregation Requirements</b>   |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 1. Net Ledger Balance:  |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash   | 353,481,700.93             | 359,467,371.41        | 406,711,980.16        | 393,365,729.85        | 449,745,959.14        | 445,218,021.48        | 476,834,319.19        | 470,671,206.24        | 470,355,803.31        | 473,821,641.86        | 463,160,666.18        | 471,136,631.73        | 481,971,957.45        |
| B. Securities   | 107,673,339.60             | 107,715,520.60        | 109,239,164.34        | 109,252,746.26        | 109,164,230.49        | 109,185,741.85        | 109,221,472.51        | 109,310,068.93        | 109,320,796.32        | 108,592,936.54        | 108,592,936.53        | 108,698,351.54        | 108,700,236.69        |
| 2. Net unrealized profit (loss) in open futures contracts   | (10,154,840.27)            | (37,759,940.97)       | (74,839,075.44)       | (42,838,090.39)       | (44,366,092.20)       | (41,336,697.15)       | (17,101,165.33)       | (29,638,911.97)       | (29,937,173.12)       | (25,079,299.73)       | (22,800,231.01)       | (35,738,193.69)       | (49,726,076.38)       |
| 3. Exchange Traded Options:   |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased  | 446,569,300.11             | 458,520,822.20        | 443,027,457.00        | 429,381,388.87        | 434,006,382.79        | 425,719,055.98        | 432,271,190.64        | 439,496,873.05        | 440,766,923.76        | 427,570,781.50        | 428,842,192.90        | 461,077,232.70        | 455,464,148.69        |
| B. Market value of open option contracts granted  | (383,475,826.26)           | (387,077,291.21)      | (371,433,393.83)      | (363,254,129.35)      | (371,356,366.84)      | (494,520,291.02)      | (374,044,749.10)      | (384,356,475.57)      | (387,532,886.81)      | (374,557,094.95)      | (375,828,506.35)      | (406,226,518.69)      | (403,597,973.78)      |
| 4. Net Equity   | <b>514,093,674.11</b>      | <b>500,866,482.04</b> | <b>512,706,132.23</b> | <b>525,907,645.24</b> | <b>577,194,113.39</b> | <b>444,265,831.14</b> | <b>627,181,067.91</b> | <b>605,482,760.69</b> | <b>602,973,463.46</b> | <b>610,348,965.22</b> | <b>601,967,058.25</b> | <b>598,947,503.59</b> | <b>592,812,292.67</b> |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 150,426.77<br>(112,291.79) | 38,207.16<br>-        | 38,191.59<br>-        | 38,431.93<br>-        | 38,553.07<br>-        | 38,522.25<br>-        | 43,284.16<br>-        | 40,308.93<br>-        | 41,431.45<br>-        | 40,959.68<br>-        | 40,959.68<br>-        | 41,044.43<br>-        | 40,749.88<br>-        |
| Net Debits  |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</b>  | <b>514,131,809.09</b>      | <b>500,904,689.20</b> | <b>512,744,323.82</b> | <b>525,946,077.17</b> | <b>577,232,666.46</b> | <b>444,304,353.39</b> | <b>627,224,352.07</b> | <b>605,523,069.62</b> | <b>603,014,894.91</b> | <b>610,389,924.90</b> | <b>602,008,017.93</b> | <b>598,988,548.02</b> | <b>592,853,042.55</b> |
| <b>Funds In Segregated Accounts</b>   |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts  |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash   | 250,079,498.03             | 237,708,291.70        | 250,088,625.78        | 252,270,599.63        | 299,395,648.70        | 295,734,052.28        | 332,752,332.39        | 304,506,920.94        | 308,928,583.28        | 307,557,682.42        | 298,635,271.97        | 275,732,139.70        | 282,617,720.64        |
| B. Securities Representing Investment of Customers' Funds   | -                          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | -                          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| 8. Funds at Exchanges:  |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash   | 83,861,493.12              | 12,789,030.48         | 37,786,515.33         | 14,728,063.83         | 28,742,555.64         | 20,516,441.46         | 38,002,306.32         | 66,454,534.10         | 56,408,120.64         | 61,579,883.07         | 59,123,505.25         | 72,559,608.96         | 68,678,060.53         |
| B. Securities Representing Investment of Customers' Funds   | 88,025,178.27              | 88,063,789.48         | 88,069,159.94         | 88,083,354.97         | 88,105,401.06         | 88,118,270.63         | 88,157,343.11         | 88,169,664.42         | 88,183,219.14         | 88,208,659.42         | 88,208,659.42         | 88,246,853.67         | 88,273,156.78         |
| C. Securities Held for Particular Customers in Lieu of Cash   | 102,600,754.16             | 102,640,751.82        | 102,633,993.78        | 102,656,048.57        | 102,569,716.99        | 102,590,980.35        | 102,630,521.82        | 102,744,656.93        | 102,762,746.32        | 102,027,932.12        | 102,027,932.12        | 102,134,449.54        | 102,163,215.73        |
| 9. Net Settlement from/(to) Derivatives Clearing  | -74,042,599.60             | -11,588,389.19        | -38,269,438.77        | 1,927,466.92          | -5,856,112.07         | 5,025,156.89          | 6,944,684.41          | -11,565,316.48        | -8,642,428.98         | -3,854,448.37         | -1,395,957.59         | 4,440,958.98          | -1,141,712.36         |
| 10. Exchange Traded Options:  |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts  | 446,569,300.11             | 458,514,477.20        | 443,022,079.50        | 429,374,308.87        | 434,001,642.79        | 425,714,465.98        | 432,267,680.64        | 439,494,593.05        | 440,765,453.76        | 427,569,251.50        | 428,840,662.90        | 461,076,542.70        | 455,464,148.69        |
| B. Value of Open Short Option Contracts   | -383,468,651.26            | -387,070,616.21       | -371,421,843.83       | -363,240,554.35       | -371,343,866.84       | -494,509,341.02       | -374,034,774.10       | -384,349,050.57       | -387,520,961.81       | -374,548,519.95       | -375,819,931.35       | -406,221,418.69       | -403,590,673.78       |
| 11. Net Equities with Other FCM's   |                            |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity   | 13,066,800.64              | 12,963,662.07         | 12,835,923.86         | 12,637,388.62         | 12,528,825.81         | 12,400,494.83         | 12,308,251.04         | 12,342,888.75         | 12,298,906.75         | 12,393,129.01         | 12,393,129.07         | 12,434,486.67         | 12,405,877.90         |
| B. Securities Representing Investment of Customers' Funds   | -                          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,939,594.44               | 4,941,777.78          | 4,942,505.57          | 4,943,341.68          | 4,944,175.00          | 4,944,900.00          | 4,947,125.69          | 4,947,800.00          | 4,948,525.00          | 4,950,022.92          | 4,950,022.92          | 4,952,150.00          | 4,953,644.46          |
| 12. Segregated Funds on Hand  | 132,991.00                 | 132,991.00            | 1,662,665.00          | 1,653,356.00          | 1,650,338.50          | 1,649,861.50          | 1,643,825.00          | 1,617,612.00          | 1,609,525.00          | 1,614,981.50          | 1,614,981.50          | 1,611,752.00          | 1,583,376.50          |
| <b>13. Total Amount in Segregation</b>  | <b>531,764,358.91</b>      | <b>519,095,766.14</b> | <b>531,350,186.16</b> | <b>545,033,374.74</b> | <b>594,738,325.59</b> | <b>462,185,282.90</b> | <b>645,619,296.31</b> | <b>624,364,303.15</b> | <b>619,741,689.10</b> | <b>627,498,573.64</b> | <b>618,578,276.21</b> | <b>616,967,523.52</b> | <b>611,406,815.09</b> |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,632,549.82</b>       | <b>18,191,076.94</b>  | <b>18,605,862.33</b>  | <b>19,087,297.57</b>  | <b>17,505,659.13</b>  | <b>17,880,929.51</b>  | <b>18,394,944.24</b>  | <b>18,841,233.53</b>  | <b>16,726,794.19</b>  | <b>17,108,648.74</b>  | <b>16,570,258.28</b>  | <b>17,978,975.50</b>  | <b>18,553,772.54</b>  |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>        | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,132,549.82</b>        | <b>9,691,076.94</b>   | <b>10,105,862.33</b>  | <b>10,587,297.57</b>  | <b>9,005,659.13</b>   | <b>9,380,929.51</b>   | <b>9,894,944.24</b>   | <b>10,341,233.53</b>  | <b>8,226,794.19</b>   | <b>8,608,648.74</b>   | <b>8,070,258.28</b>   | <b>9,478,975.50</b>   | <b>10,053,772.54</b>  |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | Amended<br>4/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/19/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|--|--|--|--|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |   |  |  |  |  |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 489,469,831.42  | 496,559,327.61   | 470,842,963.42   | 465,203,551.00   | 448,771,355.66   | 459,179,501.92  | 450,122,873.83  | 438,073,761.52  | 437,172,766.84  | 443,802,948.41  | 459,314,633.62  | 455,817,142.56  | 451,052,759.50  |
| B. Securities   | 108,738,492.19  | 108,491,120.89   | 108,508,365.33   | 108,542,911.00   | 108,434,169.23   | 108,450,864.13  | 108,487,669.50  | 108,508,384.32  | 108,560,237.98  | 108,106,641.37  | 108,114,962.52  | 108,150,833.78  | 108,190,952.88  |
| 2. Net unrealized profit (loss) in open futures contracts   | (55,302,895.84)   | (45,829,151.14)  | (44,999,509.50)  | (21,509,038.00)  | (44,124,370.38)  | (24,267,183.33)   | (21,891,287.06)   | (12,017,634.27)   | (17,035,513.71)   | (12,689,364.03)   | (13,591,523.96)   | (6,430,748.06)  | 12,228,786.49   |
| 3. Exchange Traded Options:   |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 463,871,926.25  | 461,881,973.05   | 479,242,443.23   | 495,211,276.00   | 490,635,629.13   | 536,387,307.68  | 533,010,135.30  | 518,820,055.62  | 523,985,027.63  | 509,041,776.35  | 496,486,794.44  | 509,388,850.33  | 491,549,562.93  |
| B. Market value of open option contracts granted  | (400,821,498.57)  | (396,299,462.97)   | (407,915,622.96)   | (418,417,449.00)   | (407,032,070.33)   | (456,116,860.49)  | (453,791,655.05)  | (459,570,605.91)  | (463,094,150.16)  | (461,610,979.03)  | (440,519,266.34)  | (454,191,585.82)  | (443,251,645.69)  |
| 4. Net Equity   | <b>605,955,855.44</b>   | <b>624,803,807.43</b>                                    | <b>605,678,639.52</b>                                    | <b>629,031,251.00</b>                                    | <b>596,684,713.31</b>                                    | <b>623,633,629.90</b>                                     | <b>615,937,736.52</b>                                     | <b>593,813,961.28</b>                                     | <b>589,588,368.58</b>                                     | <b>586,651,023.07</b>                                     | <b>609,805,600.28</b>                                     | <b>612,734,492.78</b>                                     | <b>619,770,416.11</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 40,388.13<br>-  | 285,983.98<br>(245,336.55)                               | 40,552.15<br>-   | 40,309.00<br>-   | 40,308.93<br>-   | 40,572.24<br>-  | 32,053.31<br>-  | 31,933.37<br>-  | 61,094.11<br>(30,095.41)                                  | 31,274.14<br>-  | 37,102.97<br>(5,671.05)                                   | 38,963.94<br>(7,934.02)                                   | 68,999.22<br>(37,762.63)                                  |
| Net Debits  |   |  |  |  |  |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>605,996,243.57</b>   | <b>624,844,454.86</b>                                    | <b>605,719,191.67</b>                                    | <b>629,071,560.00</b>                                    | <b>596,725,022.24</b>                                    | <b>623,674,202.14</b>                                     | <b>615,969,789.83</b>                                     | <b>593,845,894.65</b>                                     | <b>589,619,367.28</b>                                     | <b>586,682,297.21</b>                                     | <b>609,837,032.20</b>                                     | <b>612,765,522.70</b>                                     | <b>619,801,652.70</b>                                     |
| <b>Funds In Segregated Accounts</b>   |   |  |  |  |  |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 294,442,323.98  | 299,178,377.10   | 293,555,308.44   | 302,510,845.00   | 283,519,329.59   | 292,741,821.31  | 283,501,728.79  | 284,162,242.68  | 282,500,425.74  | 282,053,047.41  | 299,544,024.85  | 297,668,047.01  | 302,853,476.06  |
| B. Securities Representing Investment of Customers' Funds   | -   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 34,989,493.16   | 24,788,190.59  | 14,277,551.78  | 21,609,534.00  | 7,489,942.47   | 16,981,717.78   | 22,778,243.17   | 25,022,913.20   | 11,931,405.86   | 16,524,407.19   | 24,629,410.70   | 29,404,342.43   | 22,621,521.76   |
| B. Securities Representing Investment of Customers' Funds   | 127,945,024.31  | 127,516,922.80   | 127,532,231.23   | 127,586,615.00   | 127,603,450.49   | 127,618,375.24  | 127,635,832.91  | 127,654,655.47  | 127,710,946.50  | 127,728,211.83  | 127,746,537.94  | 127,764,972.74  | 127,783,772.95  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 102,168,899.63  | 101,931,160.39   | 101,939,872.27   | 101,976,775.00   | 101,870,813.17   | 101,862,374.71  | 101,875,460.67  | 101,900,781.49  | 101,940,341.15  | 101,426,770.79  | 101,446,592.85  | 101,456,471.45  | 101,474,177.71  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -16,432,981.41  | 4,245,367.57   | -3,702,506.13  | -3,460,305.00  | -8,726,309.49  | 3,380,412.40  | 531,158.36  | -6,088,016.63   | 3,370,442.22  | 10,911,515.57   | -1,347,658.15   | -10,622.25  | 15,022,390.08   |
| 10. Exchange Traded Options:  |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 463,871,926.25  | 461,881,973.05   | 479,242,443.23   | 495,211,276.00   | 490,635,629.13   | 536,387,307.68  | 533,010,135.30  | 518,820,055.62  | 523,983,657.63  | 508,924,906.35  | 496,486,794.44  | 509,388,850.33  | 491,549,562.93  |
| B. Value of Open Short Option Contracts   | (400,811,123.57)  | (396,285,787.97)   | (407,900,622.96)   | (418,403,624.00)   | (407,013,970.33)   | (456,097,285.49)  | (453,749,705.05)  | (459,548,185.91)  | (463,073,340.16)  | (461,580,429.03)  | (440,479,516.34)  | (454,147,885.82)  | (443,204,520.69)  |
| 11. Net Equities with Other FCM's   |   |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 12,310,896.69   | 12,312,585.77  | 12,309,597.93  | 12,097,988.00  | 12,035,574.97  | 12,000,844.98   | 11,921,500.87   | 11,970,042.47   | 11,825,252.72   | 11,735,606.87   | 11,396,508.41   | 11,372,346.99   | 11,299,287.29   |
| B. Securities Representing Investment of Customers' Funds   | -   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,953,955.56  | 4,954,850.00   | 4,955,480.56   | 4,957,512.00   | 4,958,030.56   | 4,958,635.42  | 4,959,283.33  | 4,959,895.83  | 4,962,083.33  | 4,962,777.08  | 4,963,541.67  | 4,964,270.83  | 4,964,966.67  |
| 12. Segregated Funds on Hand  | 1,615,637.00  | 1,605,110.50   | 1,613,012.50   | 1,608,624.00   | 1,605,325.50   | 1,629,854.00  | 1,652,925.50  | 1,647,707.00  | 1,657,813.50  | 1,717,093.50  | 1,704,828.00  | 1,730,091.50  | 1,751,808.50  |
| <b>13. Total Amount in Segregation</b>  | <b>625,054,051.59</b>   | <b>642,128,749.80</b>                                    | <b>623,822,368.85</b>                                    | <b>645,695,240.00</b>                                    | <b>613,977,816.06</b>                                    | <b>641,464,058.03</b>                                     | <b>634,116,563.84</b>                                     | <b>610,502,091.22</b>                                     | <b>606,809,028.49</b>                                     | <b>604,403,907.56</b>                                     | <b>626,091,064.36</b>                                     | <b>629,590,885.21</b>                                     | <b>636,116,443.27</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>19,057,808.02</b>  | <b>17,284,294.94</b>                                     | <b>18,103,177.18</b>                                     | <b>16,623,680.00</b>                                     | <b>17,252,793.82</b>                                     | <b>17,789,855.89</b>                                      | <b>18,146,774.01</b>                                      | <b>16,656,196.57</b>                                      | <b>17,189,661.21</b>                                      | <b>17,721,610.35</b>                                      | <b>16,254,032.16</b>                                      | <b>16,825,362.51</b>                                      | <b>16,314,790.57</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>10,557,808.02</b>  | <b>8,784,294.94</b>                                      | <b>9,603,177.18</b>                                      | <b>8,123,680.00</b>                                      | <b>8,752,793.82</b>                                      | <b>9,289,855.89</b>                                       | <b>9,646,774.01</b>                                       | <b>8,156,196.57</b>                                       | <b>8,689,661.21</b>                                       | <b>9,221,610.35</b>                                       | <b>7,754,032.16</b>                                       | <b>8,325,362.51</b>                                       | <b>7,814,790.57</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|  | 4/22/24               | 4/23/24               | 4/24/24               | Amended<br>4/25/24    | 4/26/24               | 4/29/24               | 4/30/24               | 5/1/24                | 5/2/24                | 5/3/24                | 5/6/24                | 5/7/24                | 5/8/24                |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 |
|  | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        |
|  | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          |
|  | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   |
| <b>Segregation Requirements</b>                                      |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 1. Net Ledger Balance:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 452,014,514.84        | 442,969,529.70        | 431,654,257.76        | 439,293,215.46        | 436,184,144.90        | 447,121,578.83        | 453,974,620.71        | 450,779,436.33        | 445,956,810.12        | 450,098,025.19        | 450,103,325.71        | 450,218,864.84        | 452,410,969.27        |
| B. Securities  | 108,392,215.89        | 108,277,494.57        | 108,305,548.96        | 108,314,018.09        | 108,762,006.60        | 108,790,949.95        | 108,591,080.98        | 107,583,141.65        | 107,328,502.56        | 107,552,778.35        | 107,601,340.60        | 107,612,459.85        | 107,614,465.41        |
| 2. Net unrealized profit (loss) in open futures contracts            | 19,301,962.82         | 3,237,314.98          | 342,355.85            | 10,815,762.32         | (5,449,196.56)        | (1,106,500.39)        | (9,041,868.56)        | (8,746,334.08)        | (7,679,996.56)        | (9,767,310.15)        | (6,218,298.98)        | (13,937,156.74)       | (18,631,991.15)       |
| 3. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased                   | 482,650,343.71        | 494,297,457.61        | 502,379,012.10        | 509,828,164.59        | 499,290,883.06        | 489,066,299.44        | 502,492,319.95        | 488,306,192.25        | 477,349,812.68        | 477,109,260.36        | 475,362,264.12        | 472,744,980.72        | 474,265,336.04        |
| B. Market value of open option contracts granted                     | (430,826,208.12)      | (440,728,993.10)      | (440,220,875.83)      | (454,063,184.48)      | (435,141,180.88)      | (439,924,729.41)      | (456,192,951.89)      | (446,838,798.72)      | (427,161,278.16)      | (421,783,556.13)      | (432,881,491.58)      | (427,932,666.18)      | (427,927,743.63)      |
| 4. Net Equity  | <b>631,532,829.14</b> | <b>608,052,803.76</b> | <b>602,460,298.84</b> | <b>614,187,975.98</b> | <b>603,646,657.12</b> | <b>603,947,598.42</b> | <b>599,823,201.18</b> | <b>591,083,637.43</b> | <b>595,793,850.64</b> | <b>603,209,197.62</b> | <b>593,967,139.87</b> | <b>588,706,482.50</b> | <b>587,731,035.94</b> |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 31,456.35             | 31,236.59             | 33,164.91             | 31,479.78             | 31,479.78             | 31,805.17             | 621,000.16            | 31,716.79             | 113,364.79            | 31,654.07             | 31,458.61             | 31,549.12             | 31,512.92             |
| Less: Amount Offset by Customer Owned Securities                     | (39.53)               | -                     | -                     | -                     | -                     | -                     | (589,326.20)          | -                     | -                     | -                     | -                     | -                     | -                     |
| Net Debits   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</b>                           | <b>631,564,245.96</b> | <b>608,084,040.35</b> | <b>602,493,463.75</b> | <b>614,219,455.76</b> | <b>603,678,136.90</b> | <b>603,979,403.59</b> | <b>599,854,875.14</b> | <b>591,115,354.22</b> | <b>595,907,215.43</b> | <b>603,240,851.69</b> | <b>593,998,598.48</b> | <b>588,738,031.62</b> | <b>587,762,548.86</b> |
| <b>Funds In Segregated Accounts</b>                                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 313,150,061.34        | 304,092,033.09        | 302,710,658.17        | 318,515,825.04        | 307,528,028.15        | 282,394,368.13        | 299,252,434.48        | 296,755,990.01        | 297,301,831.83        | 296,732,430.04        | 289,787,780.66        | 287,201,883.96        | 287,296,660.88        |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| 8. Funds at Exchanges:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 27,445,211.73         | 23,992,072.48         | 19,705,858.80         | 11,987,548.81         | 8,469,800.92          | 25,357,458.22         | 29,400,194.22         | 20,076,649.07         | 21,432,651.65         | 23,585,903.27         | 26,770,165.06         | 28,107,162.05         | 29,481,376.22         |
| B. Securities Representing Investment of Customers' Funds            | 127,839,374.73        | 127,856,977.27        | 127,874,492.98        | 127,893,366.06        | 127,893,366.06        | 127,969,320.89        | 127,989,106.47        | 128,008,187.89        | 128,028,004.36        | 126,852,614.72        | 126,907,841.10        | 126,926,386.73        | 126,927,015.54        |
| C. Securities Held for Particular Customers in Lieu of Cash          | 101,518,462.14        | 101,534,373.68        | 101,546,959.15        | 101,547,643.76        | 101,995,632.27        | 102,051,265.12        | 101,853,885.12        | 102,370,266.65        | 102,115,679.70        | 102,337,665.63        | 102,382,291.82        | 102,392,701.35        | 102,395,518.08        |
| 9. Net Settlement from/(to) Derivatives Clearing                     | 8,001,550.22          | -4,284,904.72         | -12,183,767.50        | -1,752,830.28         | -8,310,955.16         | 14,891,275.88         | -7,094,695.14         | 3,062,672.42          | -2,885,340.58         | -3,430,319.30         | 4,378,025.26          | -1,310,037.22         | -7,522,693.59         |
| 10. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts                               | 482,637,503.71        | 494,297,457.61        | 502,379,012.10        | 509,828,164.59        | 499,290,883.06        | 489,066,299.58        | 502,492,319.95        | 488,169,112.25        | 477,349,812.68        | 477,109,260.36        | 475,359,114.12        | 472,741,403.19        | 474,262,838.51        |
| B. Value of Open Short Option Contracts                              | (430,782,008.12)      | (440,675,218.10)      | (440,160,925.83)      | (454,006,084.48)      | (435,085,505.88)      | (439,871,904.41)      | (456,121,476.89)      | (446,748,213.72)      | (427,062,553.16)      | (420,832,696.13)      | (432,793,666.58)      | (427,824,671.16)      | (427,834,228.61)      |
| 11. Net Equities with Other FCM's                                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity  | 11,490,090.09         | 11,557,831.65         | 11,472,690.36         | 11,601,666.83         | 11,788,909.19         | 12,241,567.89         | 12,423,027.65         | 12,759,415.95         | 13,402,363.44         | 13,119,791.07         | 13,915,094.77         | 13,860,462.44         | 14,037,982.92         |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | 4,967,093.75          | 4,967,763.89          | 4,968,436.81          | 4,969,170.83          | 4,969,170.83          | 4,972,133.33          | 4,972,892.36          | 4,973,675.00          | 4,974,454.86          | 4,975,184.74          | 4,977,352.78          | 4,978,062.50          | 4,978,083.33          |
| 12. Segregated Funds on Hand   | 1,906,660.00          | 1,775,357.00          | 1,790,153.00          | 1,797,203.50          | 1,797,203.50          | 1,767,551.50          | 1,764,303.50          | 239,200.00            | 238,368.00            | 239,928.00            | 241,696.00            | 241,696.00            | 240,864.00            |
| <b>13. Total Amount in Segregation</b>                               | <b>648,173,999.59</b> | <b>625,113,743.85</b> | <b>620,103,568.04</b> | <b>632,381,674.66</b> | <b>620,336,532.94</b> | <b>620,839,336.14</b> | <b>616,931,991.73</b> | <b>609,666,955.52</b> | <b>614,895,272.78</b> | <b>620,689,762.40</b> | <b>611,925,694.99</b> | <b>607,315,049.84</b> | <b>604,263,417.29</b> |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>16,609,753.63</b>  | <b>17,029,703.51</b>  | <b>17,610,104.29</b>  | <b>18,162,218.89</b>  | <b>16,658,396.04</b>  | <b>16,859,932.55</b>  | <b>17,077,116.58</b>  | <b>18,551,601.30</b>  | <b>18,988,057.35</b>  | <b>17,448,910.71</b>  | <b>17,927,096.52</b>  | <b>18,577,018.22</b>  | <b>16,500,868.42</b>  |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>  | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>8,109,753.63</b>   | <b>8,529,703.51</b>   | <b>9,110,104.29</b>   | <b>9,662,218.89</b>   | <b>8,158,396.04</b>   | <b>8,359,932.55</b>   | <b>8,577,116.58</b>   | <b>10,051,601.30</b>  | <b>10,488,057.35</b>  | <b>8,948,910.71</b>   | <b>9,427,096.52</b>   | <b>10,077,018.22</b>  | <b>8,000,868.42</b>   |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 5/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/21/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/24/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/27/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|---|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |   |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 451,809,064.82   | 447,584,025.37  | 457,264,126.58  | 444,606,849.87  | 452,540,851.33  | 447,632,708.64  | 475,639,445.28  | 457,198,671.74  | 439,438,601.44  | 467,639,507.20  | 464,952,622.60  | 481,878,876.75  | 481,568,136.24  |
| B. Securities   | 105,047,035.37   | 105,336,574.65  | 105,983,535.84  | 104,531,185.70  | 105,106,036.42  | 104,843,160.26  | 104,833,454.14  | 104,883,492.23  | 105,730,469.82  | 105,744,785.23  | 105,755,118.50  | 105,706,347.09  | 105,706,347.09  |
| 2. Net unrealized profit (loss) in open futures contracts   | (1,703,276.09)   | (17,865,532.25)   | (347,262.59)  | (12,743,556.69)   | (5,891,959.40)  | (10,268,841.50)   | (9,082,089.73)  | 6,073,388.40  | 1,883,184.84  | 7,120,713.79  | (3,010,129.65)  | 655,795.58  | 868,320.00  |
| 3. Exchange Traded Options:   |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 472,245,560.55   | 480,108,088.39  | 485,301,564.76  | 481,209,566.90  | 471,028,354.58  | 472,574,915.65  | 426,776,748.66  | 464,683,992.06  | 456,369,550.30  | 459,652,098.04  | 461,437,056.69  | 451,871,918.82  | 451,871,918.82  |
| B. Market value of open option contracts granted  | (437,649,860.03)   | (437,992,250.47)  | (451,344,935.52)  | (439,042,296.23)  | (422,942,369.18)  | (423,794,958.22)  | (395,745,237.10)  | (418,033,225.40)  | (409,483,702.91)  | (417,821,735.02)  | (416,889,609.14)  | (410,359,272.60)  | (410,359,272.60)  |
| 4. Net Equity   | <b>589,748,524.62</b>                                    | <b>577,170,905.69</b>                                     | <b>596,857,029.08</b>                                     | <b>578,561,749.54</b>                                     | <b>599,840,913.75</b>                                     | <b>590,986,984.83</b>                                     | <b>602,422,321.25</b>                                     | <b>614,806,319.03</b>                                     | <b>593,938,103.49</b>                                     | <b>622,335,369.24</b>                                     | <b>612,245,059.01</b>                                     | <b>629,753,665.64</b>                                     | <b>629,655,449.55</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 49,342.68<br>(17,884.07)                                 | 58,818.96<br>(27,360.35)                                  | 187,533.06<br>(156,075.07)                                | 47,664.68<br>(16,156.69)                                  | 31,457.99<br>-  | 32,520.99<br>-  | 32,986.82<br>-  | 32,162.23<br>-  | 31,995.11<br>-  | 32,108.85<br>-  | 33,801.58<br>-  | 33,024.45<br>-  | 32,989.91<br>-  |
| Net Debits  |  |   |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>589,779,983.23</b>                                    | <b>577,202,364.30</b>                                     | <b>596,888,487.07</b>                                     | <b>578,593,257.53</b>                                     | <b>599,872,371.74</b>                                     | <b>591,019,505.82</b>                                     | <b>602,455,308.07</b>                                     | <b>614,838,481.26</b>                                     | <b>593,970,098.60</b>                                     | <b>622,367,478.09</b>                                     | <b>612,278,860.58</b>                                     | <b>629,786,690.09</b>                                     | <b>629,688,439.46</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |   |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 301,796,355.23   | 299,041,205.00  | 304,661,268.95  | 293,039,853.55  | 298,513,546.25  | 295,312,770.35  | 304,234,167.62  | 305,217,109.81  | 298,190,805.63  | 321,960,235.38  | 301,907,976.74  | 326,508,797.16  | 326,520,286.63  |
| B. Securities Representing Investment of Customers' Funds   | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 21,131,504.32  | 17,748,280.13   | 26,531,452.16   | 21,297,996.40   | 26,421,438.34   | 21,728,589.38   | 29,138,184.51   | 40,556,107.08   | 25,297,972.61   | 30,064,400.30   | 43,981,399.26   | 51,280,130.11   | 37,446,958.32   |
| B. Securities Representing Investment of Customers' Funds   | 126,964,209.71   | 126,983,358.75  | 127,039,972.12  | 127,058,563.77  | 127,077,653.14  | 127,096,217.86  | 127,114,607.75  | 127,170,650.36  | 127,189,019.52  | 127,206,805.28  | 127,225,647.96  | 127,243,888.95  | 127,243,888.95  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 99,826,503.48  | 99,544,883.40   | 100,179,791.84  | 99,302,828.51   | 99,325,911.30   | 99,076,626.92   | 99,089,366.91   | 99,129,347.52   | 99,979,450.92   | 99,989,474.31   | 99,999,578.37   | 99,917,985.70   | 99,917,985.70   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 8,185,925.25   | -5,529,466.27   | 5,602,018.34  | -2,285,098.27   | 2,220,142.42  | 1,187,339.93  | 14,477,984.16   | -2,987,689.42   | -2,339,932.83   | 3,218,384.04  | -2,352,034.55   | -14,448,712.27  | -692,955.14   |
| 10. Exchange Traded Options:  |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 472,067,863.02   | 479,935,688.36  | 485,023,214.73  | 480,891,766.87  | 470,798,374.55  | 472,334,905.62  | 426,554,078.63  | 464,489,849.53  | 456,232,490.27  | 459,405,098.01  | 461,247,266.66  | 451,668,333.79  | 451,668,333.79  |
| B. Value of Open Short Option Contracts   | -437,082,910.03  | -438,819,115.45   | -450,592,920.50   | -438,182,226.21   | -422,129,899.16   | -422,968,138.20   | -394,928,342.08   | -417,244,250.38   | -408,701,912.89   | -416,930,250.00   | -415,919,559.12   | -409,597,122.58   | -409,597,122.58   |
| 11. Net Equities with Other FCM's   |  |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 8,591,623.02   | 9,731,844.54  | 9,374,604.93  | 9,162,346.11  | 9,085,536.27  | 9,155,384.64  | 9,181,403.56  | 9,280,410.26  | 9,269,872.92  | 9,188,599.75  | 8,990,181.94  | 9,025,042.15  | 9,024,922.19  |
| B. Securities Representing Investment of Customers' Funds   | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,979,563.89   | 4,980,293.75  | 4,982,500.00  | 4,983,229.18  | 4,983,973.63  | 4,984,745.85  | 4,985,472.24  | 4,987,663.21  | 4,988,388.90  | 4,989,072.93  | 4,989,811.13  | 4,990,529.88  | 4,990,529.88  |
| 12. Segregated Funds on Hand  | 240,968.00   | 811,397.50  | 821,244.00  | 245,128.00  | 796,151.50  | 781,787.50  | 758,615.00  | 766,481.50  | 762,630.00  | 766,238.00  | 765,729.00  | 797,831.50  | 797,831.50  |
| <b>13. Total Amount in Segregation</b>  | <b>606,701,605.89</b>                                    | <b>594,428,369.71</b>                                     | <b>613,623,146.57</b>                                     | <b>595,514,387.91</b>                                     | <b>617,092,828.25</b>                                     | <b>608,690,229.84</b>                                     | <b>620,605,538.29</b>                                     | <b>631,365,679.48</b>                                     | <b>610,868,785.05</b>                                     | <b>639,858,058.00</b>                                     | <b>630,835,997.39</b>                                     | <b>647,386,704.39</b>                                     | <b>647,320,659.25</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,921,622.67</b>                                     | <b>17,226,005.41</b>                                      | <b>16,734,659.50</b>                                      | <b>16,921,130.37</b>                                      | <b>17,220,456.51</b>                                      | <b>17,670,724.02</b>                                      | <b>18,150,230.23</b>                                      | <b>16,527,198.22</b>                                      | <b>16,898,686.44</b>                                      | <b>17,490,579.91</b>                                      | <b>18,557,136.81</b>                                      | <b>17,600,014.30</b>                                      | <b>17,632,219.78</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,421,622.67</b>                                      | <b>8,726,005.41</b>                                       | <b>8,234,659.50</b>                                       | <b>8,421,130.37</b>                                       | <b>8,720,456.51</b>                                       | <b>9,170,724.02</b>                                       | <b>9,650,230.23</b>                                       | <b>8,027,198.22</b>                                       | <b>8,398,686.44</b>                                       | <b>8,990,579.91</b>                                       | <b>10,057,136.81</b>                                      | <b>9,100,014.30</b>                                       | <b>9,132,219.78</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 5/28/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/31/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/7/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/13/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|--|--|--|--|--|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |   |  |  |  |  |  |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Cash   | 475,251,225.32  | 476,156,796.68  | 466,230,337.82  | 449,482,351.80  | 430,521,987.70   | 424,230,918.26   | 418,374,441.40   | 419,288,694.33   | 413,736,611.01   | 338,435,745.64  | 333,060,088.45  | 333,620,042.23  | 337,884,790.20  |
| B. Securities   | 107,756,260.50  | 107,776,039.44  | 110,236,802.00  | 121,714,064.99  | 122,532,497.89   | 122,541,586.35   | 122,828,829.47   | 121,849,419.36   | 121,382,018.12   | 121,447,409.96  | 122,165,859.71  | 122,187,958.39  | 120,816,474.13  |
| 2. Net unrealized profit (loss) in open futures contracts   | 3,939,923.72  | 9,783,875.68  | 26,867,487.28   | 8,406,840.78  | 19,978,668.44  | 30,533,355.47  | 26,072,292.22  | 20,434,638.44  | 22,707,350.21  | 16,371,720.49   | 16,057,441.69   | 7,811,461.23  | 4,184,236.98  |
| 3. Exchange Traded Options:   |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Market value of open option contracts purchased  | 452,959,573.63  | 454,233,450.86  | 442,651,557.06  | 440,265,429.76  | 436,803,668.31   | 439,461,025.16   | 438,308,307.19   | 434,491,917.23   | 434,314,941.13   | 565,033,536.83  | 562,396,137.73  | 556,371,620.47  | 555,360,851.80  |
| B. Market value of open option contracts granted  | (415,456,931.07)  | (419,047,949.51)  | (410,690,932.61)  | (411,846,539.31)  | (415,607,889.96)   | (428,901,298.77)   | (427,671,949.31)   | (422,969,964.03)   | (428,986,231.97)   | (507,938,487.17)  | (511,197,059.77)  | (501,619,169.99)  | (505,506,772.38)  |
| 4. Net Equity   | <b>624,450,052.10</b>                                     | <b>628,902,213.15</b>                                     | <b>635,295,251.54</b>                                     | <b>608,022,148.02</b>                                     | <b>594,228,932.38</b>                                    | <b>587,865,586.46</b>                                    | <b>577,911,920.96</b>                                    | <b>573,094,705.33</b>                                    | <b>563,154,688.50</b>                                    | <b>533,349,925.75</b>                                     | <b>522,482,467.81</b>                                     | <b>518,371,912.33</b>                                     | <b>512,739,580.72</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 33,181.56<br>-  | 52,502.06<br>(20,558.09)                                  | 31,943.97<br>-  | 484,204.81<br>(452,260.84)                                | 1,323,394.27<br>(1,285,777.27)                           | 1,821,490.88<br>(1,787,537.02)                           | 1,847,604.55<br>(1,814,067.87)                           | 1,899,875.58<br>(1,864,259.69)                           | 904,046.47<br>(864,721.36)                               | 718,708.12<br>(685,539.45)                                | 1,381,123.93<br>(1,347,955.26)                            | 2,324,654.38<br>(2,291,473.13)                            | 1,661,231.91<br>(1,629,123.15)                            |
| Net Debits  |   |   |   |   |  |  |  |  |  |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>624,483,233.66</b>                                     | <b>628,934,157.12</b>                                     | <b>635,327,195.51</b>                                     | <b>608,054,091.99</b>                                     | <b>594,266,549.38</b>                                    | <b>587,899,540.32</b>                                    | <b>577,945,457.64</b>                                    | <b>573,130,321.22</b>                                    | <b>563,194,013.62</b>                                    | <b>533,383,094.42</b>                                     | <b>522,515,636.48</b>                                     | <b>518,405,093.58</b>                                     | <b>512,771,689.48</b>                                     |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |  |  |  |  |  |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Cash   | 317,502,054.57  | 327,531,454.86  | 332,179,830.93  | 317,216,054.57  | 297,368,960.19   | 294,690,492.23   | 289,620,650.75   | 313,978,224.44   | 314,675,323.32   | 276,318,080.18  | 263,988,563.91  | 260,948,881.44  | 258,317,580.57  |
| B. Securities Representing Investment of Customers' Funds   | -   | 9,998,550.00  | -   | -   | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Cash   | 34,659,867.00   | 73,743,454.46   | 30,142,518.66   | 33,881,788.72   | 25,523,833.41  | 33,460,626.99  | 35,224,742.07  | 56,539,718.04  | 47,079,216.38  | 9,268,044.11  | 9,366,947.67  | 6,865,595.52  | 7,615,058.56  |
| B. Securities Representing Investment of Customers' Funds   | 127,318,334.63  | 117,338,400.99  | 136,506,436.68  | 136,527,107.17  | 136,587,151.91   | 136,607,387.02   | 136,627,575.39   | 82,849,268.79  | 82,859,288.18  | 82,895,813.11   | 82,908,829.88   | 82,920,993.22   | 82,933,975.08   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 101,962,283.98  | 101,972,481.57  | 104,431,193.00  | 105,709,317.49  | 106,544,756.65   | 106,565,073.09   | 106,583,371.62   | 105,719,076.35   | 105,715,256.47   | 105,760,581.24  | 106,475,526.79  | 106,501,487.32  | 105,134,144.64  |
| 9. Net Settlement from/(to) Derivatives Clearing  | 9,148,448.19  | -33,938,938.51  | 3,508,289.85  | -20,887,447.02  | -440,050.35  | -1,024,073.30  | -7,813,531.63  | -5,929,856.63  | 234,940.49   | -4,819,356.31   | 2,160,448.60  | -1,527,980.12   | 1,698,997.21  |
| 10. Exchange Traded Options:  |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Value of Open Long Option Contracts  | 452,850,168.60  | 453,502,915.99  | 442,451,982.03  | 440,069,934.73  | 436,623,921.48   | 439,281,617.13   | 438,120,920.16   | 434,345,043.20   | 434,208,261.10   | 565,030,624.80  | 562,392,777.70  | 556,365,348.44  | 555,346,515.77  |
| B. Value of Open Short Option Contracts   | -414,599,391.05   | -419,533,584.98   | -410,532,477.58   | -411,672,329.28   | -415,469,619.93  | -428,772,298.74  | -427,555,314.28  | -422,865,474.00  | -428,964,956.94  | -507,917,837.14   | -511,178,884.74   | -501,602,769.96   | -505,492,722.35   |
| 11. Net Equities with Other FCM's   |   |   |   |   |  |  |  |  |  |   |   |   |   |
| A. Net Liquidating Equity   | 9,026,879.10  | 10,087,947.77   | 8,867,234.02  | 9,055,649.27  | 8,964,454.65   | 9,026,223.97   | 8,936,648.15   | 8,825,385.79   | 8,755,614.52   | 8,629,369.84  | 8,616,283.23  | 8,676,337.62  | 8,603,554.30  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,993,450.02  | 4,994,183.35  | 4,994,925.02  | 4,995,637.50  | 4,997,818.77   | 4,998,552.79   | 4,999,283.35   | 4,870,325.02   | 4,870,157.66   | 4,872,309.74  | 4,873,272.94  | 4,874,355.58  | 4,875,312.52  |
| 12. Segregated Funds on Hand  | 800,526.50  | 809,374.50  | 810,684.00  | 11,009,110.00   | 10,989,922.50  | 10,977,960.50  | 11,245,477.30  | 11,260,018.00  | 10,796,604.00  | 10,814,519.00   | 10,817,060.00   | 10,812,115.50   | 10,807,017.00   |
| <b>13. Total Amount in Segregation</b>  | <b>643,662,621.54</b>                                     | <b>646,506,240.00</b>                                     | <b>653,360,616.62</b>                                     | <b>625,904,823.15</b>                                     | <b>611,691,149.29</b>                                    | <b>605,811,561.68</b>                                    | <b>595,989,822.88</b>                                    | <b>589,591,729.01</b>                                    | <b>580,229,705.18</b>                                    | <b>550,852,148.57</b>                                     | <b>540,420,825.97</b>                                     | <b>534,834,364.55</b>                                     | <b>529,839,433.31</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>19,179,387.88</b>                                      | <b>17,572,082.88</b>                                      | <b>18,033,421.11</b>                                      | <b>17,850,731.17</b>                                      | <b>17,424,599.90</b>                                     | <b>17,912,021.35</b>                                     | <b>18,044,365.24</b>                                     | <b>16,461,407.79</b>                                     | <b>17,035,691.57</b>                                     | <b>17,469,054.15</b>                                      | <b>17,905,189.49</b>                                      | <b>16,429,270.97</b>                                      | <b>17,067,743.82</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>10,679,387.88</b>                                      | <b>9,072,082.88</b>                                       | <b>9,533,421.11</b>                                       | <b>9,350,731.17</b>                                       | <b>8,924,599.90</b>                                      | <b>9,412,021.35</b>                                      | <b>9,544,365.24</b>                                      | <b>7,961,407.79</b>                                      | <b>8,535,691.57</b>                                      | <b>8,969,054.15</b>                                       | <b>9,405,189.49</b>                                       | <b>7,929,270.97</b>                                       | <b>8,567,743.82</b>                                       |



**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 6/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/21/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/24/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/25/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/26/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/27/24<br>Total<br>All Currencies<br>Converted to<br>USD | 6/28/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/2/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|---|---|---|---|---|---|---|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 394,319,197.02  | 341,262,323.40  | 337,704,231.30  | 335,095,060.17  | 327,374,512.69  | 445,729,412.19  | 355,948,508.95  | 321,197,703.93  | 265,402,773.43  | 252,698,996.05  | 261,460,339.98  | 264,788,310.75   | 259,036,085.52   |
| B. Securities   | 119,909,251.59  | 119,973,375.40  | 120,014,204.21  | 120,029,949.15  | 123,256,148.94  | 123,310,245.44  | 123,357,008.07  | 123,656,944.84  | 121,694,441.45  | 121,738,291.88  | 121,840,551.91  | 111,447,853.14   | 111,470,047.40   |
| 2. Net unrealized profit (loss) in open futures contracts   | (25,806,851.09)   | (28,742,556.13)   | (5,530,092.43)  | (2,798,835.42)  | 9,966,174.40  | 10,190,492.16   | 12,107,937.60   | 17,265,070.76   | 8,998,415.30  | 9,051,424.56  | 12,020,436.52   | 20,141,745.88  | 8,364,501.50   |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Market value of open option contracts purchased  | 401,159,439.98  | 544,406,488.39  | 535,102,718.89  | 535,102,718.89  | 545,671,971.94  | 299,978,734.80  | 425,497,304.38  | 435,612,424.27  | 578,025,957.28  | 575,056,575.54  | 561,746,077.94  | 563,553,247.80   | 566,539,861.92   |
| B. Market value of open option contracts granted  | (375,569,797.43)  | (463,373,911.64)  | (461,162,920.64)  | (461,162,920.64)  | (480,063,732.35)  | (353,593,218.25)  | (401,314,238.99)  | (406,221,488.40)  | (484,153,852.31)  | (482,459,214.34)  | (479,145,020.74)  | (490,025,758.19)   | (488,283,309.76)   |
| 4. Net Equity   | <b>514,011,240.07</b>                                     | <b>513,525,719.42</b>                                     | <b>526,128,141.33</b>                                     | <b>526,265,972.14</b>                                     | <b>526,205,075.62</b>                                     | <b>525,615,666.35</b>                                     | <b>515,596,520.00</b>                                     | <b>491,510,655.40</b>                                     | <b>489,967,735.15</b>                                     | <b>476,086,073.69</b>                                     | <b>477,922,385.61</b>                                     | <b>469,905,399.37</b>                                    | <b>457,127,186.59</b>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 1,079,872.41<br>(1,047,795.62)                            | 612,143.07<br>(580,059.91)                                | 896,468.34<br>(864,391.55)                                | 875,162.58<br>(843,082.91)                                | 473,089.07<br>(440,010.88)                                | 576,788.46<br>(544,156.59)                                | 611,756.55<br>(579,577.88)                                | 2,373,318.50<br>(2,341,176.65)                            | 280,978.43<br>(248,825.71)                                | 465,428.19<br>(403,052.04)                                | 419,567.60<br>(382,102.02)                                | 67,141.73<br>(33,648.26)                                 | 66,969.45<br>(34,357.08)                                 |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>514,043,316.86</b>                                     | <b>513,557,802.58</b>                                     | <b>526,160,218.12</b>                                     | <b>526,298,051.81</b>                                     | <b>526,238,153.81</b>                                     | <b>525,648,298.22</b>                                     | <b>515,628,698.68</b>                                     | <b>491,542,797.25</b>                                     | <b>489,999,887.87</b>                                     | <b>476,148,449.84</b>                                     | <b>477,959,851.19</b>                                     | <b>469,938,892.85</b>                                    | <b>457,159,798.96</b>                                    |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 261,729,768.06  | 228,758,849.74  | 247,552,797.51  | 247,551,043.24  | 240,913,438.15  | 247,032,638.15  | 285,845,101.40  | 251,323,371.06  | 187,500,806.00  | 174,687,433.53  | 172,329,518.02  | 182,735,694.65   | 174,610,516.67   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 7,422,146.03  | 7,459,722.65  | 9,191,941.87  | 9,031,462.20  | 17,767,553.02   | 16,631,722.08   | 90,646,265.15   | 9,349,787.23  | 69,531,151.72   | 11,076,154.14   | 12,229,038.18   | 25,140,212.73  | 20,440,335.21  |
| B. Securities Representing Investment of Customers' Funds   | 82,946,736.56   | 82,981,978.85   | 82,994,930.58   | 83,007,037.60   | 83,019,600.11   | 83,032,374.00   | 83,068,056.75   | 83,080,521.29   | 83,093,695.49   | 83,106,028.14   | 83,117,538.52   | 83,152,021.56  | 83,165,426.65  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 104,156,461.10  | 104,192,782.91  | 104,212,864.87  | 104,227,895.23  | 107,469,175.61  | 107,484,407.84  | 107,529,919.65  | 107,837,600.73  | 105,896,654.95  | 105,918,295.88  | 105,930,858.54  | 106,317,395.65   | 106,338,036.75   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 25,410,894.08   | 2,814,300.43  | -128,710.16   | 6,550.17  | 3,448,432.93  | 117,624,690.32  | -82,480,220.91  | 2,695,967.55  | -57,282,708.22  | 1,887,590.14  | 15,028,978.65   | 4,411,460.07   | -2,494,886.30  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Value of Open Long Option Contracts  | 401,159,439.95  | 544,406,488.36  | 535,102,718.86  | 535,102,718.86  | 545,671,971.91  | 299,978,734.77  | 425,491,390.75  | 435,602,952.64  | 578,017,919.05  | 575,055,355.41  | 561,735,850.61  | 563,543,986.47   | 566,528,724.99   |
| B. Value of Open Short Option Contracts   | -375,566,597.40   | -463,363,311.61   | -461,151,695.61   | -461,151,695.61   | -480,054,132.32   | -353,583,593.22   | -401,303,888.96   | -406,208,538.37   | -484,141,327.28   | -482,448,139.31   | -479,137,220.71   | -490,018,208.16  | -488,276,284.73  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Net Liquidating Equity   | 8,559,258.38  | 8,546,046.40  | 8,540,693.76  | 8,540,694.16  | 8,601,512.83  | 8,602,746.61  | 8,451,710.63  | 8,493,940.89  | 8,506,795.52  | 8,485,756.88  | 8,339,962.01  | 8,308,851.51   | 8,442,389.38   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,876,025.02  | 4,877,687.52  | 4,878,520.85  | 4,879,235.44  | 4,879,833.35  | 4,880,548.63  | 4,882,694.46  | 4,883,636.13  | 4,884,350.02  | 4,885,287.52  | 4,885,888.89  | 4,888,137.52   | 4,889,066.69   |
| 12. Segregated Funds on Hand  | 10,876,765.50   | 10,902,905.00   | 10,922,818.50   | 10,922,818.50   | 10,907,140.00   | 10,945,289.00   | 10,944,394.00   | 10,935,708.00   | 10,913,436.50   | 10,934,708.50   | 11,023,804.50   | 242,320.00   | 242,944.00   |
| <b>13. Total Amount in Segregation</b>  | <b>531,580,897.29</b>                                     | <b>531,577,450.25</b>                                     | <b>542,116,881.04</b>                                     | <b>542,117,759.78</b>                                     | <b>542,624,525.60</b>                                     | <b>542,629,558.18</b>                                     | <b>533,075,422.92</b>                                     | <b>507,994,947.14</b>                                     | <b>506,920,773.75</b>                                     | <b>493,588,470.83</b>                                     | <b>495,484,217.21</b>                                     | <b>488,721,871.99</b>                                    | <b>473,886,269.31</b>                                    |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,537,580.42</b>                                      | <b>18,019,647.68</b>                                      | <b>15,956,662.92</b>                                      | <b>15,819,707.97</b>                                      | <b>16,386,371.79</b>                                      | <b>16,981,259.97</b>                                      | <b>17,446,724.24</b>                                      | <b>16,452,149.89</b>                                      | <b>16,920,885.88</b>                                      | <b>17,440,021.00</b>                                      | <b>17,524,366.02</b>                                      | <b>18,782,979.15</b>                                     | <b>16,726,470.36</b>                                     |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,037,580.42</b>                                       | <b>9,519,647.68</b>                                       | <b>7,456,662.92</b>                                       | <b>7,319,707.97</b>                                       | <b>7,886,371.79</b>                                       | <b>8,481,259.97</b>                                       | <b>8,946,724.24</b>                                       | <b>7,952,149.89</b>                                       | <b>8,420,885.88</b>                                       | <b>8,940,021.00</b>                                       | <b>9,024,366.02</b>                                       | <b>10,282,979.15</b>                                     | <b>8,226,470.36</b>                                      |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 7/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/19/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|--|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 253,413,028.59   | 253,260,981.17   | 309,946,258.52   | 265,256,769.26   | 266,234,982.62   | 273,678,673.56  | 279,364,434.71  | 329,700,913.92  | 331,853,906.82  | 278,532,905.22  | 290,322,894.24  | 288,299,923.71  | 354,986,415.09  |
| B. Securities   | 111,491,907.00   | 111,507,960.24   | 111,540,468.75   | 111,586,437.23   | 112,077,876.24   | 112,292,628.99  | 112,133,589.09  | 112,153,557.86  | 112,448,399.00  | 112,466,531.73  | 112,488,836.15  | 112,599,148.96  | 112,608,569.26  |
| 2. Net unrealized profit (loss) in open futures contracts   | 837,880.93   | 1,302,381.73   | 6,291,039.38   | 8,571,157.07   | 22,267,760.25  | 17,024,558.08   | 15,253,682.58   | 9,383,724.80  | 13,839,647.95   | 9,135,870.46  | 10,124,353.38   | 15,938,641.21   | 21,664,101.49   |
| 3. Exchange Traded Options:   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 569,660,541.71   | 569,660,541.71   | 422,236,211.19   | 549,395,971.68   | 569,387,429.09   | 584,385,246.88  | 571,405,057.38  | 432,398,383.42  | 455,066,768.47  | 596,672,780.98  | 584,758,223.79  | 581,831,337.32  | 399,982,973.08  |
| B. Market value of open option contracts granted  | (484,543,244.78)   | (484,543,244.78)   | (396,645,900.30)   | (486,172,717.44)   | (521,508,256.14)   | (541,378,993.70)  | (528,026,076.90)  | (433,984,532.10)  | (448,666,035.39)  | (536,548,424.55)  | (515,874,679.67)  | (518,270,810.88)  | (400,126,078.02)  |
| 4. Net Equity   | <b>450,860,113.44</b>                                    | <b>451,188,620.07</b>                                    | <b>453,368,077.54</b>                                    | <b>448,637,617.81</b>                                    | <b>448,459,792.05</b>                                    | <b>446,002,113.81</b>                                     | <b>450,130,686.86</b>                                     | <b>449,652,047.89</b>                                     | <b>464,542,686.85</b>                                     | <b>460,259,663.84</b>                                     | <b>481,819,627.89</b>                                     | <b>480,398,240.31</b>                                     | <b>489,115,980.90</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 124,891.10<br>(92,612.66)                                | 156,623.98<br>(124,325.40)                               | 466,394.88<br>(434,210.51)                               | 391,075.19<br>(359,073.54)                               | 384,565.98<br>(352,627.94)                               | 69,169.55<br>(37,222.14)                                  | 775,135.43<br>(742,864.26)                                | 673,090.21<br>(639,493.45)                                | 763,495.54<br>(561,379.47)                                | 610,867.35<br>(578,779.52)                                | 1,045,648.46<br>(1,013,232.06)                            | 1,001,110.07<br>(969,108.78)                              | 1,831,166.82<br>(1,799,165.53)                            |
| Net Debits  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>450,892,391.88</b>                                    | <b>451,220,918.64</b>                                    | <b>453,400,261.91</b>                                    | <b>448,669,619.46</b>                                    | <b>448,491,730.09</b>                                    | <b>446,034,061.22</b>                                     | <b>450,162,958.03</b>                                     | <b>449,685,644.65</b>                                     | <b>464,744,802.93</b>                                     | <b>460,291,751.67</b>                                     | <b>481,852,044.29</b>                                     | <b>480,430,241.60</b>                                     | <b>489,147,982.19</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 170,809,060.63   | 170,755,118.66   | 219,907,376.47   | 217,231,034.12   | 213,366,113.06   | 230,733,144.63  | 233,834,018.60  | 235,475,787.60  | 244,017,553.44  | 238,582,501.43  | 256,908,879.26  | 253,590,326.73  | 255,817,955.36  |
| B. Securities Representing Investment of Customers' Funds   | 33,778,182.71  | 33,783,091.35  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | 199,942.84   | 199,971.62  | -   | 248,178.81  | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 17,075,840.15  | 16,467,138.81  | 9,987,822.45   | 38,324,315.65  | 30,623,338.22  | 30,250,480.68   | 31,909,067.25   | 27,466,381.47   | 74,693,911.92   | 22,797,235.56   | 19,942,573.83   | 23,498,339.06   | 21,967,783.54   |
| B. Securities Representing Investment of Customers' Funds   | 49,400,555.55  | 49,407,777.78  | 36,468,269.99  | 36,483,860.24  | 36,490,379.24  | 36,495,698.99   | 36,501,018.74   | 36,505,579.99   | 36,521,569.99   | 36,526,541.24   | 36,531,169.11   | 36,536,514.49   | 36,541,516.50   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 106,357,205.59   | 106,372,548.41   | 106,400,907.75   | 106,445,583.40   | 106,737,824.97   | 106,950,483.38  | 106,986,767.86  | 107,006,656.97  | 107,049,855.32  | 107,313,064.62  | 107,330,607.49  | 107,441,566.74  | 107,456,424.95  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -8,192,627.16  | -7,207,630.45  | 58,945,692.51  | -8,623,292.03  | 16,232,015.27  | 1,361,604.88  | 1,052,759.08  | 49,047,707.56   | -1,650,579.51   | -1,861,240.87   | -4,059,229.12   | -55,476.97  | 71,856,573.20   |
| 10. Exchange Traded Options:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 569,648,420.18   | 569,648,420.18   | 422,221,209.36   | 549,375,554.85   | 569,387,429.06   | 584,385,246.85  | 571,405,057.35  | 432,398,383.39  | 455,066,768.44  | 596,672,780.95  | 584,758,223.76  | 581,831,337.29  | 399,982,973.08  |
| B. Value of Open Short Option Contracts   | -484,537,369.75  | -484,537,369.75  | -396,640,100.27  | -486,167,142.41  | -521,500,706.11  | -541,369,293.67   | -528,011,601.87   | -433,966,607.07   | -448,643,585.36   | -536,527,049.52   | -515,855,279.64   | -518,255,385.85   | -400,110,627.95   |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 8,511,118.52   | 8,511,119.89   | 8,459,072.98   | 8,446,437.87   | 8,323,152.05   | 8,854,141.29  | 8,947,180.99  | 8,782,544.61  | 8,819,959.38  | 8,817,362.09  | 8,793,513.12  | 8,783,463.19  | 8,808,187.13  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,889,885.44   | 4,890,595.85   | 4,891,625.02   | 4,893,645.85   | 4,894,044.46   | 4,894,550.02  | 4,896,181.27  | 4,896,988.91  | 4,899,204.88  | 4,899,811.13  | 4,900,516.69  | 4,901,222.24  | 4,902,024.31  |
| 12. Segregated Funds on Hand  | 244,816.00   | 244,816.00   | 247,936.00   | 247,208.00   | 246,064.00   | 247,624.00  | 250,640.00  | 249,912.00  | 251,160.00  | 253,656.00  | 257,712.00  | 256,360.00  | 250,120.00  |
| <b>13. Total Amount in Segregation</b>  | <b>467,985,087.86</b>                                    | <b>468,335,626.72</b>                                    | <b>470,889,812.25</b>                                    | <b>466,657,205.54</b>                                    | <b>464,999,597.07</b>                                    | <b>463,003,652.66</b>                                     | <b>467,771,089.26</b>                                     | <b>467,863,335.42</b>                                     | <b>481,273,997.31</b>                                     | <b>477,474,662.63</b>                                     | <b>499,508,686.49</b>                                     | <b>498,528,266.91</b>                                     | <b>507,472,930.12</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,092,695.98</b>                                     | <b>17,114,708.08</b>                                     | <b>17,489,550.34</b>                                     | <b>17,987,586.09</b>                                     | <b>16,507,866.97</b>                                     | <b>16,969,591.44</b>                                      | <b>17,608,131.23</b>                                      | <b>18,177,690.77</b>                                      | <b>16,529,194.39</b>                                      | <b>17,182,910.96</b>                                      | <b>17,656,642.20</b>                                      | <b>18,098,025.31</b>                                      | <b>18,324,947.92</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,592,695.98</b>                                      | <b>8,614,708.08</b>                                      | <b>8,989,550.34</b>                                      | <b>9,487,586.09</b>                                      | <b>8,007,866.97</b>                                      | <b>8,469,591.44</b>                                       | <b>9,108,131.23</b>                                       | <b>9,677,690.77</b>                                       | <b>8,029,194.39</b>                                       | <b>8,682,910.96</b>                                       | <b>9,156,642.20</b>                                       | <b>9,598,025.31</b>                                       | <b>9,824,947.92</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 7/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/24/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/25/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/26/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 7/31/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/7/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|---|---|---|---|--|--|--|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 295,532,576.40  | 278,521,823.76  | 291,715,188.60  | 296,832,265.54  | 346,967,109.07  | 291,274,896.27  | 291,249,497.41  | 288,429,736.59  | 304,648,079.95   | 346,281,136.53   | 262,427,403.87   | 242,787,432.38   | 242,270,336.85   |
| B. Securities   | 112,654,508.78  | 111,669,642.61  | 111,696,023.18  | 111,681,766.40  | 111,703,065.61  | 111,753,844.85  | 111,822,785.35  | 111,844,560.06  | 107,091,006.72   | 107,173,055.07   | 104,239,997.42   | 100,058,741.47   | 100,765,060.82   |
| 2. Net unrealized profit (loss) in open futures contracts   | 20,632,416.94   | 6,956,766.46  | 4,232,177.93  | (7,264,233.75)  | (4,071,169.49)  | 10,381,744.06   | 7,751,752.58  | (1,570,126.29)  | 5,276,111.14   | 17,183,254.43  | 68,573,676.24  | 43,401,542.44  | 42,836,102.23  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 531,222,691.36  | 575,905,878.15  | 570,575,779.74  | 573,062,041.05  | 435,006,986.03  | 576,646,637.80  | 581,199,023.61  | 580,341,656.28  | 591,648,870.20   | 497,887,078.25   | 635,737,359.79   | 618,953,291.47   | 621,255,063.38   |
| B. Market value of open option contracts granted  | (477,021,941.01)  | (495,087,039.08)  | (488,151,421.57)  | (489,080,310.86)  | (400,768,999.10)  | (508,355,027.47)  | (510,279,015.44)  | (508,126,069.81)  | (536,703,512.90)   | (499,518,632.80)   | (613,645,991.79)   | (593,690,092.30)   | (603,467,849.22)   |
| 4. Net Equity   | <b>483,020,252.47</b>                                     | <b>477,967,071.90</b>                                     | <b>490,067,747.88</b>                                     | <b>485,231,528.38</b>                                     | <b>488,836,992.13</b>                                     | <b>481,702,095.51</b>                                     | <b>481,744,043.51</b>                                     | <b>470,919,756.83</b>                                     | <b>471,960,555.12</b>                                    | <b>469,005,891.48</b>                                    | <b>457,332,445.53</b>                                    | <b>411,510,915.46</b>                                    | <b>403,658,714.07</b>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 577,708.53<br>(545,109.48)                                | 858,364.28<br>(821,750.39)                                | 1,258,238.66<br>(1,220,789.32)                            | 1,542,786.14<br>(1,510,067.35)                            | 1,239,605.34<br>(1,207,316.05)                            | 1,680,386.01<br>(1,648,096.72)                            | 2,430,518.01<br>(2,397,770.91)                            | 1,620,459.90<br>(1,587,811.57)                            | 3,016,073.23<br>(2,983,778.20)                           | 3,068,635.74<br>(2,930,587.67)                           | 6,569,215.98<br>(6,239,066.24)                           | 1,137,209.25<br>(975,227.91)                             | 409,624.44<br>-247,991.15                                |
| Net Debits  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>483,052,851.52</b>                                     | <b>478,003,685.79</b>                                     | <b>490,105,197.22</b>                                     | <b>485,264,247.17</b>                                     | <b>488,869,281.42</b>                                     | <b>481,734,384.80</b>                                     | <b>481,776,790.61</b>                                     | <b>470,952,405.15</b>                                     | <b>471,992,850.15</b>                                    | <b>469,143,939.55</b>                                    | <b>457,662,595.27</b>                                    | <b>411,672,896.80</b>                                    | <b>403,820,347.36</b>                                    |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 239,246,425.80  | 235,504,469.26  | 240,149,921.91  | 236,356,017.62  | 231,566,199.87  | 240,617,378.91  | 241,744,148.11  | 238,607,708.09  | 248,686,932.77   | 235,071,090.65   | 248,590,747.54   | 211,311,393.35   | 215,332,206.05   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | 50,743.58   | -   | -  | 2,962,237.50   | 1,064.17   | -  | -  |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Cash   | 53,282,146.03   | 30,318,041.08   | 33,299,127.48   | 24,923,319.08   | 26,993,947.74   | 36,873,262.75   | 33,915,472.39   | 24,116,011.46   | 35,526,148.76  | 51,432,198.40  | 52,382,126.67  | 61,343,512.14  | 38,046,818.63  |
| B. Securities Representing Investment of Customers' Funds   | 36,556,912.00   | 36,562,272.75   | 36,567,633.50   | 36,572,994.25   | 36,577,740.00   | 36,592,976.62   | 36,598,363.00   | 36,603,749.38   | 36,609,412.50  | 36,616,966.75  | 36,632,987.50  | 36,636,821.00  | 36,641,946.00  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 107,500,883.44  | 106,514,481.10  | 106,537,924.23  | 106,528,074.39  | 106,547,957.93  | 106,594,871.27  | 106,612,815.09  | 106,681,603.66  | 101,923,361.71   | 99,039,491.78  | 99,073,439.57  | 94,891,804.83  | 95,597,107.48  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -5,061,743.66   | -8,668,818.04   | -5,356,711.38   | 1,371,819.18  | 55,840,146.27   | -3,637,300.38   | -4,080,782.50   | -3,295,905.37   | -3,222,906.68  | 48,599,919.01  | 2,242,039.85   | -13,834,665.07   | 3,264,129.63   |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 531,222,691.36  | 575,905,878.15  | 570,575,779.74  | 573,062,041.05  | 435,006,986.03  | 576,646,637.80  | 581,199,023.61  | 580,341,656.28  | 591,648,870.20   | 497,887,078.25   | 635,736,319.79   | 618,952,651.47   | 621,254,223.38   |
| B. Value of Open Short Option Contracts   | (477,008,815.94)  | (495,072,864.01)  | (488,131,086.50)  | (489,061,050.79)  | (400,744,314.03)  | (508,329,067.40)  | (510,253,990.37)  | (508,104,249.74)  | (536,684,067.83)   | (499,502,472.73)   | (613,629,246.72)   | (593,674,197.23)   | (603,453,084.15)   |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |  |  |  |  |  |
| A. Net Liquidating Equity   | 8,928,279.15  | 8,975,149.04  | 9,073,907.51  | 8,712,088.17  | 8,786,108.15  | 8,753,118.15  | 8,660,991.61  | 8,764,128.25  | 8,801,763.16   | 8,841,020.38   | 8,697,582.38   | 8,764,769.11   | 8,479,992.94   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,904,233.33  | 4,904,937.50  | 4,906,106.94  | 4,906,900.00  | 4,907,691.67  | 4,909,789.58  | 4,910,666.67  | 4,911,276.39  | 4,912,325.00   | 4,915,277.78   | 4,917,141.67   | 4,917,232.64   | 4,917,833.33   |
| 12. Segregated Funds on Hand  | 249,392.00  | 250,224.00  | 251,992.00  | 246,792.00  | 247,416.00  | 249,184.00  | 248,560.00  | 251,680.00  | 255,320.00   | 256,048.00   | 248,352.00   | 249,704.00   | 250,120.00   |
| <b>13. Total Amount in Segregation</b>  | <b>499,820,403.51</b>                                     | <b>495,193,770.84</b>                                     | <b>507,874,595.42</b>                                     | <b>503,618,994.96</b>                                     | <b>505,729,879.62</b>                                     | <b>499,270,851.30</b>                                     | <b>499,606,011.18</b>                                     | <b>488,877,658.40</b>                                     | <b>488,457,159.59</b>                                    | <b>486,118,855.77</b>                                    | <b>474,892,554.42</b>                                    | <b>429,559,026.24</b>                                    | <b>420,331,293.29</b>                                    |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,767,551.99</b>                                      | <b>17,190,085.05</b>                                      | <b>17,769,398.20</b>                                      | <b>18,354,747.79</b>                                      | <b>16,860,598.20</b>                                      | <b>17,536,466.50</b>                                      | <b>17,829,220.57</b>                                      | <b>17,925,253.25</b>                                      | <b>16,464,309.44</b>                                     | <b>16,974,916.22</b>                                     | <b>17,229,959.15</b>                                     | <b>17,886,129.45</b>                                     | <b>16,510,945.94</b>                                     |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,267,551.99</b>                                       | <b>8,690,085.05</b>                                       | <b>9,269,398.20</b>                                       | <b>9,854,747.79</b>                                       | <b>8,360,598.20</b>                                       | <b>9,036,466.50</b>                                       | <b>9,329,220.57</b>                                       | <b>9,425,253.25</b>                                       | <b>7,964,309.44</b>                                      | <b>8,474,916.22</b>                                      | <b>8,729,959.15</b>                                      | <b>9,386,129.45</b>                                      | <b>8,010,945.94</b>                                      |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 8/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/21/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/26/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 195,875,102.82   | 244,195,347.43   | 192,021,374.27  | 193,779,092.16  | 193,594,965.84  | 190,739,258.69  | 312,677,862.11  | 324,699,526.09  | 240,790,769.25  | 243,417,829.88  | 243,493,418.75  | 250,198,048.81  | 250,020,808.41  |
| B. Securities   | 99,998,019.64  | 100,012,261.19   | 100,053,017.99  | 100,078,114.44  | 100,085,828.22  | 101,576,455.10  | 101,338,248.41  | 101,381,439.08  | 100,900,165.40  | 101,121,048.04  | 98,676,547.65   | 99,488,315.89   | 99,528,946.74   |
| 2. Net unrealized profit (loss) in open futures contracts   | 48,829,501.09  | 30,221,365.07  | 30,846,598.69   | 25,108,509.29   | 10,299,838.95   | 3,860,332.19  | 12,715,379.52   | (6,012,865.25)  | 23,692,195.60   | 21,421,438.86   | 11,264,264.44   | 20,663,565.90   | 12,621,754.15   |
| 3. Exchange Traded Options:   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 669,328,687.08   | 536,572,424.87   | 670,796,468.03  | 694,748,956.16  | 685,484,952.64  | 677,819,325.76  | 441,713,723.23  | 438,508,914.38  | 547,309,859.96  | 559,236,779.43  | 542,503,291.04  | 517,334,759.29  | 511,693,143.71  |
| B. Market value of open option contracts granted  | (618,330,630.89)   | (523,322,418.65)   | (611,458,921.25)  | (627,456,504.45)  | (604,412,347.84)  | (595,346,629.34)  | (488,143,643.83)  | (484,160,406.52)  | (529,147,033.68)  | (545,003,244.43)  | (513,111,307.32)  | (505,598,370.08)  | (501,109,107.41)  |
| 4. Net Equity   | <b>395,700,679.73</b>                                    | <b>387,678,979.91</b>                                    | <b>382,258,537.73</b>                                     | <b>386,258,167.60</b>                                     | <b>385,053,237.80</b>                                     | <b>378,648,742.40</b>                                     | <b>380,301,569.44</b>                                     | <b>374,416,607.78</b>                                     | <b>383,545,956.53</b>                                     | <b>380,193,851.78</b>                                     | <b>382,826,214.56</b>                                     | <b>382,086,319.81</b>                                     | <b>372,755,545.61</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 200,720.26<br>-38,130.93                                 | 195,508.24<br>-25,426.54                                 | 383,503.07<br>-163,433.00                                 | 471,751.32<br>-250,666.38                                 | 292,074.79<br>-30,479.92                                  | 326,591.87<br>-103,333.03                                 | 221,597.66<br>0.00  | 221,537.78<br>0.00  | 229,368.69<br>-6,312.21                                   | 497,749.33<br>-206,720.79                                 | 312,081.69<br>-89,010.99                                  | 361,347.66<br>-134,881.28                                 | 695,933.73<br>-473,004.08                                 |
| Net Debits  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>395,863,269.06</b>                                    | <b>387,849,061.61</b>                                    | <b>382,478,607.80</b>                                     | <b>386,479,252.54</b>                                     | <b>385,314,832.67</b>                                     | <b>378,872,001.24</b>                                     | <b>380,523,167.10</b>                                     | <b>374,638,145.56</b>                                     | <b>383,769,013.01</b>                                     | <b>380,484,880.32</b>                                     | <b>383,049,285.26</b>                                     | <b>382,312,786.19</b>                                     | <b>372,978,475.26</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 218,284,555.59   | 186,996,357.55   | 174,568,669.63  | 175,213,714.70  | 157,254,429.15  | 151,487,638.79  | 152,376,772.49  | 210,061,497.28  | 203,129,263.46  | 200,530,369.98  | 196,917,983.85  | 195,658,378.00  | 194,711,844.06  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -   | -   | -   | -   | -   | -   | 4,928,229.14  | -   | -   | 789,989.99  | -   |
| 8. Funds at Exchanges:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 38,358,063.92  | 17,846,844.99  | 17,955,472.58   | 22,936,410.94   | 18,119,834.95   | 19,047,365.00   | 31,076,365.25   | 94,348,076.73   | 97,766,367.14   | 33,119,599.99   | 32,236,812.04   | 23,646,508.47   | 47,059,921.73   |
| B. Securities Representing Investment of Customers' Funds   | 36,647,563.00  | 36,652,934.00  | 36,669,928.50   | 36,675,279.00   | 36,680,419.38   | 36,685,775.00   | 36,691,330.50   | 36,709,042.50   | 36,713,988.13   | 36,719,302.75   | 36,724,110.00   | 36,729,112.00   | 36,744,389.63   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 94,828,693.50  | 94,842,248.23  | 94,877,599.92   | 94,899,659.10   | 94,907,858.17   | 96,400,006.19   | 96,155,215.49   | 96,196,458.06   | 95,710,533.45   | 91,003,341.72   | 93,487,475.22   | 93,508,421.89   | 94,334,732.14   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -40,011,307.82   | 42,500,230.76  | 1,472,705.40  | -7,887,185.16   | -244,809.84   | -4,256,246.79   | 114,021,218.06  | -13,308,049.03  | -63,613,507.85  | 2,355,733.31  | -2,549,609.46   | 24,199,591.98   | -5,018,230.25   |
| 10. Exchange Traded Options:  |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 669,328,687.08   | 536,565,283.27   | 670,789,047.23  | 694,742,444.16  | 685,477,410.24  | 677,811,834.56  | 441,703,545.63  | 438,496,574.38  | 547,290,272.76  | 559,217,833.83  | 542,483,075.04  | 517,317,828.09  | 511,674,371.71  |
| B. Value of Open Short Option Contracts   | (618,315,200.82)   | (523,308,183.58)   | (611,448,351.18)  | (627,446,269.38)  | (604,400,267.77)  | (595,334,774.27)  | (488,140,868.76)  | (484,156,821.45)  | (529,142,798.61)  | (544,998,359.36)  | (513,107,462.25)  | (505,592,495.01)  | (501,104,662.34)  |
| 11. Net Equities with Other FCM's   |  |  |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 8,556,217.01   | 8,581,880.74   | 8,734,031.20  | 8,744,924.84  | 8,841,473.98  | 8,831,826.73  | 8,688,813.17  | 8,693,408.79  | 8,731,889.23  | 8,844,268.48  | 9,022,185.77  | 9,051,845.92  | 8,974,920.08  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,918,270.14   | 4,918,956.94   | 4,920,618.06  | 4,921,783.33  | 4,922,234.03  | 4,922,688.89  | 4,924,072.92  | 4,926,125.00  | 4,927,031.94  | 4,928,229.17  | 4,928,760.42  | 4,929,800.00  | 4,931,614.58  |
| 12. Segregated Funds on Hand  | 251,056.00   | 251,056.00   | 254,800.00  | 256,672.00  | 255,736.00  | 253,760.00  | 258,960.00  | 258,856.00  | 262,600.00  | 261,248.00  | 260,312.00  | 260,104.00  | 262,600.00  |
| <b>13. Total Amount in Segregation</b>  | <b>412,846,597.60</b>                                    | <b>405,847,608.90</b>                                    | <b>398,794,521.34</b>                                     | <b>403,057,433.53</b>                                     | <b>401,814,318.29</b>                                     | <b>395,849,874.09</b>                                     | <b>397,755,424.75</b>                                     | <b>392,225,168.26</b>                                     | <b>401,775,639.65</b>                                     | <b>396,909,797.01</b>                                     | <b>400,403,642.63</b>                                     | <b>400,499,085.34</b>                                     | <b>392,571,501.35</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,983,328.54</b>                                     | <b>17,998,547.29</b>                                     | <b>16,315,913.54</b>                                      | <b>16,578,180.99</b>                                      | <b>16,499,485.62</b>                                      | <b>16,977,872.85</b>                                      | <b>17,232,257.65</b>                                      | <b>17,587,022.70</b>                                      | <b>18,006,626.64</b>                                      | <b>16,424,916.69</b>                                      | <b>17,354,357.37</b>                                      | <b>18,186,299.15</b>                                      | <b>19,593,026.09</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,483,328.54</b>                                      | <b>9,498,547.29</b>                                      | <b>7,815,913.54</b>                                       | <b>8,078,180.99</b>                                       | <b>7,999,485.62</b>                                       | <b>8,477,872.85</b>                                       | <b>8,732,257.65</b>                                       | <b>9,087,022.70</b>                                       | <b>9,506,626.64</b>                                       | <b>7,924,916.69</b>                                       | <b>8,854,357.37</b>                                       | <b>9,686,299.15</b>                                       | <b>11,093,026.09</b>                                      |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 8/27/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/28/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 8/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/12/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|--|--|--|--|--|--|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |   |  |  |  |  |  |  |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Cash   | 252,857,962.16  | 253,053,173.47  | 252,544,039.30  | 254,755,951.55  | 257,391,061.67   | 267,722,095.83   | 269,497,880.08   | 255,304,238.29   | 258,402,698.49   | 253,031,436.14   | 243,611,465.76  | 238,982,446.70  | 239,388,835.22  |
| B. Securities   | 99,818,507.80   | 99,831,177.58   | 99,072,389.35   | 103,978,709.74  | 102,787,967.82   | 101,275,910.09   | 101,301,873.26   | 102,434,269.63   | 102,457,965.05   | 102,501,400.28   | 102,023,782.91  | 102,028,162.40  | 102,103,448.12  |
| 2. Net unrealized profit (loss) in open futures contracts   | 5,569,970.77  | 7,780,017.01  | 14,462,439.99   | 12,013,017.35   | 10,440,038.51  | (24,509,777.73)  | 9,376,243.07   | 28,398,698.31  | 50,337,157.72  | 33,655,544.20  | 39,017,701.33   | 28,801,184.39   | 30,990,199.01   |
| 3. Exchange Traded Options:   |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Market value of open option contracts purchased  | 520,655,052.30  | 520,126,104.15  | 524,371,040.69  | 512,740,409.37  | 512,740,409.37   | 498,345,116.67   | 527,197,799.04   | 524,871,786.85   | 537,055,314.89   | 530,739,860.59   | 555,605,654.94  | 534,696,920.55  | 528,107,635.89  |
| B. Market value of open option contracts granted  | (487,392,310.10)  | (489,255,907.93)  | (499,939,044.08)  | (496,774,386.37)  | (496,774,386.37)   | (522,181,906.13)   | (511,020,455.20)   | (525,860,016.43)   | (551,409,573.08)   | (527,502,133.29)   | (554,345,259.05)  | (525,520,202.67)  | (527,625,292.61)  |
| 4. Net Equity   | <b>391,509,182.92</b>                                     | <b>391,534,564.28</b>                                     | <b>390,510,865.25</b>                                     | <b>386,713,701.64</b>                                     | <b>386,585,091.00</b>                                    | <b>320,651,438.73</b>                                    | <b>396,353,340.24</b>                                    | <b>385,148,976.64</b>                                    | <b>396,843,563.06</b>                                    | <b>392,426,107.92</b>                                    | <b>385,913,345.89</b>                                     | <b>378,988,511.37</b>                                     | <b>372,964,825.63</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 524,732.65<br>-302,104.71                                 | 879,834.44<br>-657,118.07                                 | 716,969.64<br>-494,170.17                                 | 1,506,248.44<br>-1,280,452.20                             | 1,580,477.70<br>-1,354,637.20                            | 1,471,448.05<br>-1,244,711.39                            | 2,282,437.35<br>-2,055,891.89                            | 2,245,670.61<br>-2,019,227.79                            | 3,602,094.78<br>-3,375,893.26                            | 2,809,455.84<br>-2,583,122.32                            | 3,162,409.10<br>-2,936,104.16                             | 2,650,553.79<br>-2,423,618.74                             | 2,489,834.43<br>-2,262,892.32                             |
| Net Debits  |   |   |   |   |  |  |  |  |  |  |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>391,731,810.86</b>                                     | <b>391,757,280.65</b>                                     | <b>390,733,664.72</b>                                     | <b>386,939,497.88</b>                                     | <b>386,810,931.50</b>                                    | <b>320,878,175.39</b>                                    | <b>396,579,885.70</b>                                    | <b>385,375,419.46</b>                                    | <b>397,069,764.58</b>                                    | <b>392,652,441.44</b>                                    | <b>386,139,650.83</b>                                     | <b>379,215,446.42</b>                                     | <b>373,191,767.74</b>                                     |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |  |  |  |  |  |  |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Cash   | 201,703,977.76  | 208,182,810.50  | 203,548,230.33  | 199,403,606.31  | 199,767,094.06   | 226,873,264.61   | 201,400,783.38   | 219,137,227.38   | 242,317,092.16   | 243,937,131.97   | 238,011,675.02  | 237,680,945.51  | 227,433,259.00  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | 4,883,000.00  | 4,884,300.00   | -  | -  | -  | -  | -  | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Cash   | 27,135,482.38   | 27,653,197.10   | 30,225,199.55   | 29,280,945.44   | 45,015,916.04  | 29,191,498.99  | 23,003,253.59  | 30,842,180.89  | 31,457,117.11  | 29,498,565.82  | 20,482,240.34   | 15,516,382.43   | 9,196,675.86  |
| B. Securities Representing Investment of Customers' Funds   | 36,749,755.50   | 36,755,121.38   | 36,760,487.25   | 36,772,449.00   | 36,783,078.25  | 36,788,392.88  | 36,793,707.50  | 36,799,411.63  | 36,805,443.75  | 36,821,433.75  | 36,827,532.50   | 36,832,508.87   | 36,837,700.50   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 94,625,488.46   | 94,637,999.06   | 93,877,771.56   | 93,899,104.40   | 92,705,702.75  | 96,080,640.16  | 96,106,475.25  | 97,234,729.73  | 97,258,175.53  | 97,300,149.02  | 96,820,049.46   | 96,824,525.50   | 95,597,288.12   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 2,340,172.59  | -1,581,705.99   | 5,011,852.28  | 9,759,248.57  | -4,874,800.06  | -40,293,371.67   | 27,369,379.25  | 4,977,689.04   | 6,433,924.50   | -14,802,511.92   | -3,580,346.21   | -12,623,405.83  | 8,878,039.01  |
| 10. Exchange Traded Options:  |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Value of Open Long Option Contracts  | 520,641,886.70  | 520,116,597.75  | 524,365,343.09  | 512,735,282.97  | 512,735,282.97   | 498,337,499.07   | 527,191,802.24   | 524,866,569.25   | 537,051,448.49   | 530,736,383.79   | 555,601,638.94  | 534,692,212.55  | 528,102,176.69  |
| B. Value of Open Short Option Contracts   | -487,388,465.03   | -489,251,657.86   | -499,933,559.01   | -496,769,216.30   | -496,769,216.30  | -522,175,806.06  | -511,016,150.13  | -525,854,516.36  | -551,405,983.01  | -527,479,908.22  | -554,315,898.98   | -525,477,522.60   | -527,579,892.54   |
| 11. Net Equities with Other FCM's   |   |   |   |   |  |  |  |  |  |  |   |   |   |
| A. Net Liquidating Equity   | 8,617,507.68  | 8,577,605.90  | 8,643,098.27  | 8,709,675.92  | 8,709,675.51   | 8,641,694.00   | 8,653,893.78   | 8,683,040.18   | 8,890,192.89   | 8,789,925.58   | 8,807,897.36  | 8,747,930.29  | 6,243,415.47  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,932,083.33  | 4,932,762.50  | 4,933,577.78  | 4,934,733.33  | 4,936,093.06   | 4,935,997.92   | 4,936,750.00   | 4,937,563.89   | 4,938,437.50   | 4,940,731.25   | 4,942,069.44  | 4,942,388.89  | 4,943,300.00  |
| 12. Segregated Funds on Hand  | 260,936.00  | 260,416.00  | 261,040.00  | 261,872.00  | 261,872.00   | 259,272.00   | 258,648.00   | 261,976.00   | 261,352.00   | 260,520.00   | 261,664.00  | 261,248.00  | 1,562,860.00  |
| <b>13. Total Amount in Segregation</b>  | <b>409,618,825.37</b>                                     | <b>410,283,146.35</b>                                     | <b>407,693,041.09</b>                                     | <b>403,870,701.64</b>                                     | <b>404,154,998.28</b>                                    | <b>338,639,081.90</b>                                    | <b>414,698,542.86</b>                                    | <b>401,885,871.63</b>                                    | <b>414,007,200.92</b>                                    | <b>410,002,421.04</b>                                    | <b>403,858,521.87</b>                                     | <b>397,397,213.61</b>                                     | <b>391,214,822.12</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,887,014.51</b>                                      | <b>18,525,865.70</b>                                      | <b>16,959,376.37</b>                                      | <b>16,931,203.77</b>                                      | <b>17,344,066.78</b>                                     | <b>17,760,906.51</b>                                     | <b>18,118,657.16</b>                                     | <b>16,510,452.17</b>                                     | <b>16,937,436.34</b>                                     | <b>17,349,979.60</b>                                     | <b>17,718,871.04</b>                                      | <b>18,181,767.19</b>                                      | <b>18,023,054.38</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                      | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,387,014.51</b>                                       | <b>10,025,865.70</b>                                      | <b>8,459,376.37</b>                                       | <b>8,431,203.77</b>                                       | <b>8,844,066.78</b>                                      | <b>9,260,906.51</b>                                      | <b>9,618,657.16</b>                                      | <b>8,010,452.17</b>                                      | <b>8,437,436.34</b>                                      | <b>8,849,979.60</b>                                      | <b>9,218,871.04</b>                                       | <b>9,681,767.19</b>                                       | <b>9,523,054.38</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 9/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/23/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/24/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/25/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/26/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/27/24<br>Total<br>All Currencies<br>Converted to<br>USD | 9/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/1/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 246,169,227.70  | 240,859,680.38  | 245,945,226.60  | 247,704,987.60  | 266,622,675.88  | 323,689,394.50  | 332,124,168.96  | 329,023,074.00  | 327,524,785.20  | 326,184,093.32  | 337,904,689.48  | 342,966,996.25  | 350,282,920.98  |
| B. Securities   | 97,190,266.31   | 97,224,594.44   | 97,372,811.32   | 97,429,917.34   | 97,192,811.77   | 97,213,305.02   | 98,567,291.19   | 98,309,447.77   | 98,329,104.21   | 98,641,770.39   | 98,521,560.76   | 98,403,292.83   | 98,427,151.69   |
| 2. Net unrealized profit (loss) in open futures contracts   | 3,061,029.58  | 986.15  | (14,450,021.10)   | (10,127,028.09)   | (38,673,727.77)   | (45,525,385.78)   | (50,300,401.70)   | (53,880,270.26)   | (53,836,337.82)   | (53,523,621.69)   | (48,859,257.08)   | (55,244,906.14)   | (63,159,081.00)   |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 541,640,841.72  | 530,861,812.80  | 528,082,416.63  | 521,314,973.23  | 533,361,872.61  | 428,440,180.07  | 423,570,076.11  | 448,413,354.10  | 449,850,931.62  | 464,008,374.68  | 460,874,117.48  | 448,011,386.40  | 462,742,562.68  |
| B. Market value of open option contracts granted  | (511,959,086.54)  | (497,094,564.94)  | (483,274,930.71)  | (475,416,722.31)  | (477,152,170.00)  | (423,248,245.43)  | (424,033,143.31)  | (443,232,270.45)  | (445,307,014.44)  | (464,497,805.83)  | (470,154,814.59)  | (455,359,710.56)  | (467,768,309.44)  |
| 4. Net Equity   | <b>376,102,278.77</b>                                     | <b>371,852,508.83</b>                                     | <b>373,675,502.73</b>                                     | <b>380,906,127.77</b>                                     | <b>381,351,462.49</b>                                     | <b>380,569,248.38</b>                                     | <b>379,927,991.25</b>                                     | <b>378,633,335.16</b>                                     | <b>376,561,468.76</b>                                     | <b>370,812,810.86</b>                                     | <b>378,286,296.05</b>                                     | <b>378,777,058.78</b>                                     | <b>380,525,244.90</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 2,079,958.43<br>-1,853,301.38                             | 2,339,263.97<br>-2,112,664.11                             | 1,753,753.69<br>-1,525,072.04                             | 2,044,641.23<br>-1,814,972.76                             | 1,406,503.13<br>-1,243,418.27                             | 2,338,505.36<br>-2,175,344.31                             | 1,869,492.22<br>-1,706,264.99                             | 1,993,262.65<br>-1,828,051.70                             | 2,096,028.31<br>-1,930,951.52                             | 16,212,935.32<br>-16,048,084.24                           | 1,830,834.87<br>-1,588,273.63                             | 1,461,158.81<br>-1,295,329.01                             | 1,566,415.45<br>-1,400,504.64                             |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>376,328,935.82</b>                                     | <b>372,079,108.69</b>                                     | <b>373,904,184.38</b>                                     | <b>381,135,796.24</b>                                     | <b>381,514,547.35</b>                                     | <b>380,732,409.43</b>                                     | <b>380,091,218.48</b>                                     | <b>378,798,546.11</b>                                     | <b>376,726,545.55</b>                                     | <b>370,977,661.94</b>                                     | <b>378,528,857.29</b>                                     | <b>378,942,888.58</b>                                     | <b>380,691,155.71</b>                                     |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 236,864,594.38  | 209,908,905.12  | 191,742,181.19  | 196,724,586.97  | 188,009,544.27  | 177,656,870.49  | 213,421,378.10  | 223,890,632.21  | 225,094,793.89  | 204,701,887.31  | 223,279,110.85  | 238,530,022.56  | 235,946,892.33  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | 7,919,911.11  | -   |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 13,616,885.00   | 13,248,016.25   | 11,871,620.58   | 15,451,787.58   | 12,550,848.87   | 14,607,734.87   | 71,632,796.49   | 58,229,571.98   | 65,154,527.89   | 58,369,809.17   | 35,871,562.99   | 33,534,330.69   | 31,594,213.17   |
| B. Securities Representing Investment of Customers' Funds   | 36,843,737.75   | 36,859,943.00   | 36,865,452.38   | 36,871,218.00   | 36,876,373.75   | 36,880,996.50   | 36,895,264.50   | -   | -   | 29,659,887.50   | 29,663,625.00   | 29,673,387.50   | 29,677,858.33   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 90,684,176.36   | 90,720,687.75   | 90,230,543.59   | 90,262,934.00   | 90,029,179.09   | 90,046,744.01   | 91,340,394.96   | 91,076,886.75   | 91,089,985.01   | 91,393,525.65   | 91,231,634.75   | 83,210,522.22   | 91,132,603.99   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -27,277,475.91  | -8,063,970.37   | 2,484,665.76  | 362,026.83  | 2,741,649.73  | 59,666,245.84   | -29,105,439.18  | 4,584,545.89  | -4,456,599.92   | -8,833,317.02   | 11,537,624.53   | -2,945,360.10   | 1,675,160.29  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 541,636,222.52  | 530,849,692.80  | 528,071,206.63  | 521,302,673.23  | 533,342,122.61  | 428,255,255.07  | 423,388,376.11  | 448,221,629.10  | 449,669,081.62  | 463,613,226.68  | 460,500,750.48  | 447,665,793.40  | 462,466,141.38  |
| B. Value of Open Short Option Contracts   | -511,922,666.47   | -496,988,894.87   | -483,191,630.64   | -475,353,972.24   | -477,071,544.93   | -423,083,595.36   | -423,917,668.24   | -443,124,920.38   | -445,215,214.37   | -464,253,408.76   | -469,939,955.52   | -455,122,182.29   | -467,555,292.37   |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 6,332,826.37  | 6,383,380.44  | 6,176,309.64  | 6,116,659.62  | 6,093,116.32  | 6,127,085.46  | 6,178,049.67  | 6,097,706.44  | 5,980,235.97  | 5,909,340.85  | 6,059,664.71  | 6,015,968.29  | 6,287,483.55  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,944,781.94  | 4,947,166.67  | 4,947,772.22  | 4,949,895.83  | 4,950,591.67  | 4,951,550.00  | 4,954,172.22  | 4,954,950.00  | 4,955,575.69  | 4,956,347.22  | 4,956,875.00  | 4,958,612.50  | 4,959,600.69  |
| 12. Segregated Funds on Hand  | 1,561,308.00  | 1,556,740.00  | 2,194,495.50  | 2,217,087.50  | 2,213,041.00  | 2,215,011.00  | 2,272,724.00  | 2,277,611.00  | 2,283,543.50  | 2,291,897.50  | 2,333,051.00  | 2,314,247.00  | 2,334,947.00  |
| <b>13. Total Amount in Segregation</b>  | <b>393,284,389.95</b>                                     | <b>389,421,666.79</b>                                     | <b>391,392,616.85</b>                                     | <b>398,904,897.31</b>                                     | <b>399,734,922.38</b>                                     | <b>397,323,897.89</b>                                     | <b>397,060,048.63</b>                                     | <b>396,208,612.98</b>                                     | <b>394,555,929.28</b>                                     | <b>387,809,196.10</b>                                     | <b>395,493,943.79</b>                                     | <b>395,755,252.88</b>                                     | <b>398,519,608.35</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,955,454.13</b>                                      | <b>17,342,558.10</b>                                      | <b>17,488,432.46</b>                                      | <b>17,769,101.07</b>                                      | <b>18,220,375.03</b>                                      | <b>16,591,488.46</b>                                      | <b>16,968,830.15</b>                                      | <b>17,410,066.88</b>                                      | <b>17,829,383.72</b>                                      | <b>16,831,534.16</b>                                      | <b>16,965,086.49</b>                                      | <b>16,812,364.29</b>                                      | <b>17,828,452.64</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,455,454.13</b>                                       | <b>8,842,558.10</b>                                       | <b>8,988,432.46</b>                                       | <b>9,269,101.07</b>                                       | <b>9,720,375.03</b>                                       | <b>8,091,488.46</b>                                       | <b>8,468,830.15</b>                                       | <b>8,910,066.88</b>                                       | <b>9,329,383.72</b>                                       | <b>8,331,534.16</b>                                       | <b>8,465,086.49</b>                                       | <b>8,312,364.29</b>                                       | <b>9,328,452.64</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|  | 10/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/7/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 10/18/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|--|---|---|---|---|---|---|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>                                      |   |   |   |   |   |   |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash  | 363,704,706.77  | 372,075,262.17  | 362,835,963.13  | 367,272,941.18  | 365,633,441.92  | 370,260,793.41  | 361,665,458.71   | 361,996,066.15   | 362,041,588.43   | 364,837,426.25   | 359,870,761.26   | 355,566,007.36   | 427,182,404.22   |
| B. Securities  | 98,443,050.14   | 98,213,682.93   | 98,167,858.43   | 98,186,494.11   | 97,688,147.98   | 97,668,857.41   | 97,677,933.85  | 97,690,879.21  | 97,727,547.62  | 97,196,639.32  | 97,708,191.24  | 97,736,105.48  | 97,711,586.31  |
| 2. Net unrealized profit (loss) in open futures contracts            | (97,635,177.48)   | (109,620,476.11)  | (101,681,185.65)  | (109,970,233.99)  | (109,652,125.96)  | (105,575,414.03)  | (110,428,042.94)   | (111,240,236.95)   | (115,856,876.38)   | (86,255,174.25)  | (102,971,018.62)   | (94,883,215.57)  | (101,290,956.22)   |
| 3. Exchange Traded Options:  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased                   | 479,668,197.76  | 477,002,250.09  | 483,402,295.82  | 462,403,201.15  | 485,903,532.14  | 469,172,351.71  | 461,444,809.10   | 452,928,583.80   | 453,063,911.74   | 438,327,660.07   | 456,291,903.64   | 451,844,988.83   | 412,474,028.07   |
| B. Market value of open option contracts granted                     | (458,968,523.63)  | (450,328,919.41)  | (435,512,684.75)  | (434,350,056.56)  | (434,137,005.45)  | (451,387,374.74)  | (437,117,461.02)   | (426,511,873.23)   | (427,465,781.55)   | (435,794,261.81)   | (431,297,009.45)   | (429,032,297.79)   | (396,787,254.09)   |
| 4. Net Equity  | <b>385,212,253.56</b>                                     | <b>387,341,799.67</b>                                     | <b>407,212,246.98</b>                                     | <b>383,542,345.89</b>                                     | <b>405,435,990.63</b>                                     | <b>380,139,213.75</b>                                     | <b>373,242,697.70</b>                                      | <b>374,863,418.98</b>                                      | <b>369,510,389.85</b>                                      | <b>378,312,289.58</b>                                      | <b>379,602,828.07</b>                                      | <b>381,231,588.31</b>                                      | <b>439,289,808.29</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 1,587,466.89  | 1,853,614.39  | 3,102,545.34  | 3,447,970.85  | 2,303,439.17  | 2,342,028.44  | 2,846,062.18   | 3,081,623.99   | 7,195,809.88   | 5,132,285.75   | 3,566,810.06   | 3,874,939.95   | 4,618,631.57   |
| Less: Amount Offset by Customer Owned Securities                     | (-1,481,912.73)   | (-1,748,040.79)   | (-2,976,595.23)   | (-3,342,416.69)   | (-2,197,885.01)   | (-2,235,572.28)   | (-2,740,771.99)  | (-2,976,898.82)  | (-7,091,084.71)  | (-5,020,007.34)  | (-3,459,073.05)  | (-3,766,613.14)  | (-4,504,390.05)  |
| Net Debits   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>                           | <b>385,317,807.72</b>                                     | <b>387,447,373.27</b>                                     | <b>407,338,197.09</b>                                     | <b>383,647,900.05</b>                                     | <b>405,541,544.79</b>                                     | <b>380,245,669.91</b>                                     | <b>373,347,987.89</b>                                      | <b>374,968,144.15</b>                                      | <b>369,615,115.02</b>                                      | <b>378,424,567.99</b>                                      | <b>379,710,565.08</b>                                      | <b>381,339,915.12</b>                                      | <b>439,404,049.81</b>                                      |
| <b>Funds In Segregated Accounts</b>                                  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts                       |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash  | 235,429,726.35  | 235,690,278.79  | 223,805,693.13  | 217,165,965.13  | 216,795,377.59  | 216,772,612.81  | 213,576,967.30   | 214,891,766.12   | 214,887,211.24   | 209,168,082.38   | 212,397,732.26   | 211,296,035.47   | 261,773,185.66   |
| B. Securities Representing Investment of Customers' Funds            | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash          | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash  | 22,418,764.89   | 23,349,842.59   | 21,060,616.09   | 18,368,715.81   | 19,340,540.62   | 32,250,175.61   | 24,619,039.86  | 18,470,349.71  | 18,328,650.05  | 33,157,579.76  | 41,230,545.92  | 24,313,713.15  | 32,706,809.38  |
| B. Securities Representing Investment of Customers' Funds            | 29,682,666.67   | 29,687,100.00   | 29,688,404.17   | 29,698,000.00   | 29,701,775.00   | 29,705,550.00   | 29,709,325.00  | 29,713,416.67  | 29,724,729.17  | 29,727,300.00  | 29,731,383.33  | 29,734,583.33  | 29,738,087.50  |
| C. Securities Held for Particular Customers in Lieu of Cash          | 91,144,603.74   | 90,937,557.41   | 90,924,804.24   | 90,948,732.82   | 90,451,956.36   | 90,460,208.16   | 90,472,771.91  | 90,485,121.41  | 90,519,885.67  | 90,029,849.56  | 90,541,304.01  | 90,548,486.14  | 90,560,459.48  |
| 9. Net Settlement from/(to) Derivatives Clearing                     | -9,379,054.66   | -15,954,345.29  | -2,369,972.23   | 3,564,867.75  | 2,221,140.88  | -4,096,222.45   | -6,314,061.35  | -2,729,687.89  | -6,785,068.57  | 16,929,125.92  | -15,901,995.54   | 4,833,639.55   | 11,520,313.79  |
| 10. Exchange Traded Options:   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts                               | 479,389,803.26  | 476,700,943.69  | 483,113,449.92  | 462,185,749.55  | 485,589,348.04  | 468,800,253.31  | 461,059,151.95   | 452,539,595.45   | 452,654,345.24   | 438,133,488.82   | 455,904,285.44   | 451,440,651.08   | 412,131,293.37   |
| B. Value of Open Short Option Contracts                              | (-458,741,732.36)   | (-450,056,302.94)   | (-435,271,750.68)   | (-434,181,938.09)   | (-433,904,201.78)   | (-451,100,452.47)   | (-436,807,646.85)  | (-426,169,876.06)  | (-427,122,906.68)  | (-435,558,164.24)  | (-430,925,676.68)  | (-428,629,601.62)  | (-396,465,918.82)  |
| 11. Net Equities with Other FCM's                                    |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Net Liquidating Equity  | 6,344,314.75  | 6,344,851.51  | 6,254,189.72  | 6,308,965.50  | 6,309,784.07  | 6,928,719.81  | 6,897,313.43   | 6,864,483.17   | 6,787,499.60   | 6,829,281.45   | 6,775,432.74   | 6,752,522.55   | 6,776,415.03   |
| B. Securities Representing Investment of Customers' Funds            | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash          | 4,960,088.89  | 4,960,537.50  | 4,960,991.67  | 4,962,715.28  | 4,963,186.11  | 4,963,781.25  | 4,964,494.44   | 4,965,090.28   | 4,966,994.44   | 4,967,168.75   | 4,967,847.22   | 4,968,558.33   | 4,969,233.33   |
| 12. Segregated Funds on Hand   | 2,338,357.50  | 2,315,588.00  | 2,282,062.50  | 2,275,046.00  | 2,273,005.50  | 2,244,868.00  | 2,240,667.50   | 2,240,667.50   | 2,240,667.50   | 2,199,621.00   | 2,199,040.00   | 2,219,061.00   | 2,181,893.50   |
| <b>13. Total Amount in Segregation</b>                               | <b>403,587,539.02</b>                                     | <b>403,976,051.26</b>                                     | <b>424,448,488.54</b>                                     | <b>401,296,819.76</b>                                     | <b>423,741,912.38</b>                                     | <b>396,929,494.03</b>                                     | <b>390,418,023.19</b>                                      | <b>391,270,926.36</b>                                      | <b>386,202,007.67</b>                                      | <b>395,583,333.40</b>                                      | <b>396,919,898.69</b>                                      | <b>397,477,648.99</b>                                      | <b>455,891,772.22</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>18,269,731.30</b>                                      | <b>16,528,677.99</b>                                      | <b>17,110,291.45</b>                                      | <b>17,648,919.70</b>                                      | <b>18,200,367.59</b>                                      | <b>16,683,824.12</b>                                      | <b>17,070,035.29</b>                                       | <b>16,302,782.20</b>                                       | <b>16,586,892.64</b>                                       | <b>17,158,765.40</b>                                       | <b>17,209,333.62</b>                                       | <b>16,137,733.86</b>                                       | <b>16,487,722.41</b>                                       |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>  | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>                                       | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  | <b>8,500,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>9,769,731.30</b>                                       | <b>8,028,677.99</b>                                       | <b>8,610,291.45</b>                                       | <b>9,148,919.70</b>                                       | <b>9,700,367.59</b>                                       | <b>8,183,824.12</b>                                       | <b>8,570,035.29</b>  | <b>7,802,782.20</b>  | <b>8,086,892.64</b>  | <b>8,658,765.40</b>  | <b>8,709,333.62</b>  | <b>7,637,733.86</b>  | <b>7,987,722.41</b>  |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|  | 10/21/24              | Amended<br>10/22/24   | 10/23/24              | 10/24/24              | 10/25/24              | 10/28/24              | 10/29/24              | 10/30/24              | 10/31/24              | 11/1/24               | 11/4/24               | 11/5/24               | 11/6/24               |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 |
|  | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        |
|  | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          |
|  | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   |
| <b>Segregation Requirements</b>                                      |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 1. Net Ledger Balance:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 424,870,572.96        | 420,317,961.72        | 423,310,616.63        | 402,375,855.35        | 406,138,199.98        | 431,411,658.40        | 397,178,245.96        | 382,441,765.83        | 378,363,897.48        | 381,572,294.84        | 395,781,826.63        | 371,426,546.58        | 312,176,340.10        |
| B. Securities  | 97,766,010.94         | 98,796,095.06         | 98,818,737.07         | 96,874,418.06         | 96,862,150.93         | 99,956,126.21         | 99,463,699.64         | 99,492,247.01         | 102,058,493.21        | 98,952,525.56         | 98,990,908.86         | 99,003,603.61         | 99,004,002.19         |
| 2. Net unrealized profit (loss) in open futures contracts            | (112,538,165.38)      | (118,292,433.02)      | (112,350,369.17)      | (104,390,579.34)      | (107,439,018.05)      | (145,154,095.85)      | (116,079,814.33)      | (118,927,504.71)      | (105,936,452.61)      | (108,948,381.81)      | (116,525,085.68)      | (87,850,025.73)       | (105,539,789.58)      |
| 3. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased                   | 425,748,599.95        | 438,546,612.77        | 443,852,799.12        | 489,604,320.35        | 480,437,872.85        | 484,158,843.20        | 501,353,754.38        | 536,520,258.86        | 530,644,750.94        | 534,250,304.61        | 553,473,194.82        | 533,370,875.46        | 538,653,896.62        |
| B. Market value of open option contracts granted                     | (395,310,956.81)      | (399,550,140.34)      | (408,207,161.49)      | (437,721,714.56)      | (427,569,311.74)      | (423,391,993.33)      | (434,530,189.60)      | (450,343,609.73)      | (448,484,292.05)      | (450,900,887.96)      | (476,536,401.11)      | (462,285,647.08)      | (459,817,163.24)      |
| 4. Net Equity  | <b>440,536,061.66</b> | <b>439,818,096.18</b> | <b>445,424,622.15</b> | <b>446,742,299.86</b> | <b>448,429,893.97</b> | <b>446,980,538.63</b> | <b>447,385,696.05</b> | <b>449,183,157.25</b> | <b>456,646,396.97</b> | <b>454,925,855.24</b> | <b>455,184,443.52</b> | <b>453,665,352.84</b> | <b>384,477,286.09</b> |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 4,086,037.24          | 4,177,432.61          | 3,608,690.58          | 2,342,830.04          | 2,022,537.36          | 2,304,670.22          | 3,335,319.19          | 5,443,586.28          | 8,537,438.02          | 8,665,141.79          | 5,646,141.83          | 4,322,402.44          | 2,932,557.90          |
| Less: Amount Offset by Customer Owned Securities                     | -3,979,826.17         | -4,071,223.73         | -3,502,504.78         | -2,236,304.28         | -1,904,800.40         | -2,199,411.17         | -3,229,871.23         | -5,339,042.63         | -8,432,407.21         | -8,559,991.41         | -5,541,600.40         | -4,217,861.01         | -2,828,016.47         |
| Net Debits   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</b>                           | <b>440,642,272.73</b> | <b>439,924,305.06</b> | <b>445,530,807.95</b> | <b>446,848,825.62</b> | <b>448,547,630.93</b> | <b>447,085,797.68</b> | <b>447,491,144.01</b> | <b>449,287,700.90</b> | <b>456,751,427.78</b> | <b>455,031,005.62</b> | <b>455,288,984.95</b> | <b>453,769,894.27</b> | <b>384,581,827.52</b> |
| <b>Funds In Segregated Accounts</b>                                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 248,463,382.39        | 246,493,501.02        | 252,992,681.00        | 259,469,189.78        | 258,531,316.85        | 255,624,152.10        | 243,419,424.31        | 230,577,258.00        | 220,142,917.03        | 223,575,443.10        | 271,904,068.41        | 275,629,412.09        | 211,020,946.73        |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | -                     | -                     | -                     | -                     | 436,402.42            | -                     | -                     | -                     | -                     | -                     | -                     |
| 8. Funds at Exchanges:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 64,744,809.98         | 40,635,209.77         | 38,903,912.20         | 36,042,117.69         | 20,936,978.96         | 9,486,706.02          | 11,566,705.77         | 11,240,438.66         | 33,317,664.40         | 19,458,706.61         | 31,525,089.12         | 17,501,063.98         | 13,967,037.11         |
| B. Securities Representing Investment of Customers' Funds            | 29,748,650.00         | 29,752,187.50         | 29,756,000.00         | 29,759,550.00         | 29,762,850.00         | 29,774,816.67         | 29,660,115.00         | 29,782,687.50         | 29,786,966.67         | 29,793,062.50         | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | 90,589,711.17         | 91,593,514.05         | 91,605,283.31         | 89,655,591.72         | 89,664,446.56         | 90,478,997.97         | 89,549,498.15         | 89,996,569.50         | 92,538,017.01         | 93,542,727.88         | 93,579,038.57         | 93,590,186.60         | 93,598,357.65         |
| 9. Net Settlement from/(to) Derivatives Clearing                     | -20,442,859.25        | -4,316,215.20         | 147,296.70            | -16,035,400.72        | -921,995.68           | 1,345,082.98          | 6,658,035.70          | 2,667,046.76          | -1,307,020.19         | 10,390,279.08         | -13,181,147.84        | 222,939.56            | -7,963,443.78         |
| 10. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts                               | 425,422,103.70        | 438,244,554.77        | 443,421,311.67        | 489,150,021.25        | 480,018,462.35        | 483,708,698.55        | 500,812,397.38        | 535,916,209.56        | 530,118,623.94        | 533,689,745.11        | 552,905,074.82        | 532,813,199.41        | 538,161,092.67        |
| B. Value of Open Short Option Contracts                              | -395,007,702.24       | -399,275,078.27       | -407,785,807.22       | -437,271,995.89       | -427,162,144.47       | -422,954,762.36       | -433,953,271.13       | -449,698,996.26       | -447,877,750.48       | -450,275,030.89       | -475,895,670.44       | -461,668,224.31       | -459,278,344.27       |
| 11. Net Equities with Other FCM's                                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity  | 6,773,561.58          | 6,816,707.04          | 6,763,062.76          | 6,810,136.13          | 6,857,992.73          | 6,883,573.42          | 6,894,348.37          | 6,931,601.42          | 6,841,708.31          | 6,850,585.70          | 6,834,901.49          | 6,825,215.41          | 6,775,178.39          |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | 4,971,031.25          | 4,971,675.00          | 4,972,318.75          | 4,972,933.33          | 4,973,492.36          | 4,975,484.72          | 4,976,155.56          | 4,976,925.00          | 4,977,663.19          | 4,978,466.67          | 4,980,452.78          | 4,981,125.00          | 4,981,734.03          |
| 12. Segregated Funds on Hand   | 2,205,268.50          | 2,230,906.00          | 2,241,135.00          | 2,245,893.00          | 2,224,212.00          | 4,501,643.50          | 4,501,643.50          | 4,518,752.50          | 4,542,813.00          | 431,331.00            | 431,417.50            | 432,292.00            | 423,910.50            |
| <b>13. Total Amount in Segregation</b>                               | <b>457,467,957.07</b> | <b>457,146,961.68</b> | <b>463,017,194.19</b> | <b>464,798,036.29</b> | <b>464,885,611.67</b> | <b>463,824,393.56</b> | <b>464,521,455.03</b> | <b>466,908,492.65</b> | <b>473,081,602.90</b> | <b>472,435,316.76</b> | <b>473,083,224.41</b> | <b>470,327,209.74</b> | <b>401,686,469.04</b> |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>16,825,684.34</b>  | <b>17,222,656.62</b>  | <b>17,486,386.23</b>  | <b>17,949,210.66</b>  | <b>16,337,980.74</b>  | <b>16,738,595.88</b>  | <b>17,030,311.02</b>  | <b>17,620,791.74</b>  | <b>16,330,175.11</b>  | <b>17,404,311.14</b>  | <b>17,794,239.46</b>  | <b>16,557,315.47</b>  | <b>17,104,641.52</b>  |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>  | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,500,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>8,325,684.34</b>   | <b>8,722,656.62</b>   | <b>8,986,386.23</b>   | <b>9,449,210.66</b>   | <b>8,337,980.74</b>   | <b>8,738,595.88</b>   | <b>9,030,311.02</b>   | <b>9,620,791.74</b>   | <b>8,330,175.11</b>   | <b>9,404,311.14</b>   | <b>9,794,239.46</b>   | <b>8,557,315.47</b>   | <b>9,104,641.52</b>   |



**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 11/7/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/13/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/21/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/22/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/25/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|--|--|--|--|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>   |   |   |  |  |  |  |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:  |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 317,453,502.21  | 307,159,832.14  | 303,250,780.05   | 296,400,773.64   | 290,208,756.45   | 284,720,785.19   | 305,034,249.33   | 289,341,088.74   | 323,853,127.50   | 309,913,202.22   | 317,398,549.27   | 338,073,386.47   | 360,502,673.79   |
| B. Securities   | 98,749,378.42   | 98,756,233.04   | 98,793,065.22  | 99,281,013.95  | 99,297,628.55  | 103,330,132.83   | 103,466,279.41   | 111,145,846.22   | 124,841,189.03   | 111,275,725.89   | 110,566,793.96   | 110,641,720.02   | 110,597,721.13   |
| 2. Net unrealized profit (loss) in open futures contracts   | (117,844,003.77)  | (98,309,022.10)   | (87,290,111.87)  | (82,074,582.39)  | (72,460,705.30)  | (62,428,934.78)  | (30,589,622.70)  | (19,342,234.19)  | (41,888,120.33)  | (32,585,708.08)  | (22,132,606.47)  | (25,394,862.75)  | (26,586,668.90)  |
| 3. Exchange Traded Options:   |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 530,482,515.27  | 530,368,106.81  | 533,072,399.94   | 541,779,385.48   | 531,850,532.60   | 529,757,786.89   | 509,650,859.81   | 545,008,989.22   | 569,877,386.31   | 578,594,779.37   | 600,910,594.95   | 609,664,774.25   | 573,973,114.61   |
| B. Market value of open option contracts granted  | (452,100,607.96)  | (460,813,099.83)  | (463,022,997.56)   | (465,180,946.50)   | (460,029,581.56)   | (463,989,754.92)   | (436,824,677.33)   | (452,913,856.14)   | (466,486,937.53)   | (468,142,119.18)   | (491,905,532.84)   | (510,283,788.48)   | (501,374,162.48)   |
| 4. Net Equity   | <b>376,740,784.16</b>                                     | <b>377,162,050.06</b>                                     | <b>384,803,135.78</b>                                      | <b>390,205,644.18</b>                                      | <b>388,866,630.74</b>                                      | <b>391,390,015.21</b>                                      | <b>450,737,088.52</b>                                      | <b>473,239,833.85</b>                                      | <b>510,196,644.98</b>                                      | <b>499,055,880.22</b>                                      | <b>514,837,798.86</b>                                      | <b>522,701,229.51</b>                                      | <b>517,112,678.15</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 4,339,740.96<br>-4,235,088.73                             | 5,007,732.39<br>-4,903,354.93                             | 3,185,768.01<br>-3,080,533.61                              | 2,884,553.86<br>-2,778,983.21                              | 2,651,530.63<br>-2,545,959.94                              | 2,833,369.18<br>-2,727,798.45                              | 2,786,687.44<br>-2,681,116.79                              | 2,690,108.29<br>-2,555,501.35                              | 2,598,697.40<br>-2,418,543.06                              | 2,782,038.70<br>-2,676,468.05                              | 3,028,446.01<br>-2,715,547.33                              | 3,272,480.63<br>-2,844,991.37                              | 2,750,360.65<br>-2,597,059.65                              |
| Net Debits  |   |   |  |  |  |  |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>376,845,436.39</b>                                     | <b>377,266,427.52</b>                                     | <b>384,908,370.18</b>                                      | <b>390,311,214.83</b>                                      | <b>388,972,201.43</b>                                      | <b>391,495,585.94</b>                                      | <b>450,842,659.17</b>                                      | <b>473,374,440.79</b>                                      | <b>510,376,799.32</b>                                      | <b>499,161,450.87</b>                                      | <b>515,150,697.54</b>                                      | <b>523,128,718.77</b>                                      | <b>517,265,979.15</b>                                      |
| <b>Funds In Segregated Accounts</b>   |   |   |  |  |  |  |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 198,625,602.04  | 196,290,505.21  | 196,174,189.99   | 196,332,812.15   | 194,401,316.08   | 191,039,839.62   | 216,327,447.95   | 214,866,244.07   | 229,399,799.22   | 231,042,834.56   | 236,836,302.01   | 247,182,255.69   | 257,163,278.35   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -  | -  | -  | 4,829,316.67   | -  | -  | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:  |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 14,176,568.42   | 22,576,500.17   | 23,334,532.15  | 29,689,284.69  | 37,728,776.27  | 36,651,802.71  | 77,897,114.96  | 70,758,499.71  | 74,646,139.52  | 62,978,154.51  | 59,910,544.37  | 25,957,463.13  | 49,766,427.25  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  | 25,000,000.00  | 25,000,000.00  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 93,334,656.74   | 93,344,942.03   | 93,379,907.55  | 93,881,415.61  | 93,899,613.15  | 93,110,973.57  | 98,072,825.95  | 98,569,034.68  | 98,575,958.52  | 98,583,935.55  | 97,812,479.95  | 97,822,278.43  | 97,862,047.29  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -2,057,818.89   | 175,384.94  | 6,957,255.62   | -1,105,104.28  | -3,224,650.20  | 4,284,006.61   | -9,143,488.78  | -4,400,145.80  | -10,209,543.73   | -5,835,210.39  | 10,857,188.58  | 26,699,611.98  | 15,864,963.08  |
| 10. Exchange Traded Options:  |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 529,861,351.52  | 529,721,906.31  | 532,371,386.94   | 540,760,315.98   | 530,610,049.60   | 528,083,034.39   | 507,914,043.81   | 543,407,575.72   | 568,154,057.81   | 576,840,292.37   | 599,070,246.45   | 609,176,973.75   | 573,594,026.61   |
| B. Value of Open Short Option Contracts   | -451,429,965.39   | -460,134,679.26   | -462,308,114.49  | -464,183,489.43  | -458,777,365.49  | -462,299,699.85  | -435,092,490.26  | -451,304,071.07  | -464,728,440.46  | -466,444,651.11  | -490,142,199.77  | -510,189,350.41  | -501,289,360.41  |
| 11. Net Equities with Other FCM's   |   |   |  |  |  |  |  |  |  |  |  |  |  |
| A. Net Liquidating Equity   | 6,637,886.19  | 6,628,046.51  | 6,774,317.31   | 6,857,929.75   | 6,906,879.01   | 6,734,934.95   | 6,671,642.66   | 6,533,811.62   | 6,516,710.35   | 6,312,957.91   | 6,134,477.99   | 6,078,758.02   | 6,060,206.01   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,982,616.67  | 4,983,200.00  | 4,985,066.67   | 4,985,720.83   | 4,986,326.39   | 4,986,977.08   | 4,987,569.44   | 4,989,434.03   | 4,990,100.00   | 4,990,708.33   | 4,991,337.50   | 4,991,902.08   | 4,993,708.33   |
| 12. Segregated Funds on Hand  | 432,105.00  | 428,091.00  | 428,091.00   | 413,877.50   | 411,689.00   | 402,865.50   | 405,884.00   | 7,587,377.50   | 21,275,130.50  | 7,701,082.00   | 7,762,976.50   | 7,827,539.50   | 7,741,965.50   |
| <b>13. Total Amount in Segregation</b>  | <b>394,563,002.30</b>                                     | <b>394,013,896.91</b>                                     | <b>402,096,632.74</b>                                      | <b>407,632,762.80</b>                                      | <b>406,942,633.81</b>                                      | <b>407,824,051.26</b>                                      | <b>468,040,549.73</b>                                      | <b>491,007,760.46</b>                                      | <b>528,619,911.73</b>                                      | <b>516,170,103.73</b>                                      | <b>533,233,353.58</b>                                      | <b>540,547,432.17</b>                                      | <b>536,757,262.01</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,717,565.90</b>                                      | <b>16,747,469.39</b>                                      | <b>17,188,262.55</b>                                       | <b>17,321,547.97</b>                                       | <b>17,970,432.38</b>                                       | <b>16,328,465.32</b>                                       | <b>17,197,890.56</b>                                       | <b>17,633,319.67</b>                                       | <b>18,243,112.41</b>                                       | <b>17,008,652.86</b>                                       | <b>18,082,656.04</b>                                       | <b>17,418,713.41</b>                                       | <b>19,491,282.86</b>                                       |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,717,565.90</b>                                       | <b>8,747,469.39</b>                                       | <b>9,188,262.55</b>  | <b>9,321,547.97</b>  | <b>9,970,432.38</b>  | <b>8,328,465.32</b>  | <b>9,197,890.56</b>  | <b>9,633,319.67</b>  | <b>10,243,112.41</b>                                       | <b>9,008,652.86</b>  | <b>10,082,656.04</b>                                       | <b>9,418,713.41</b>  | <b>11,491,282.86</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 11/26/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/27/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/28/24<br>Total<br>All Currencies<br>Converted to<br>USD | 11/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/9/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 12/12/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|---|---|---|---|---|---|--|--|--|
| <b>Segregation Requirements</b>   |  |  |  |  |   |   |   |   |   |   |  |  |  |
| 1. Net Ledger Balance:  |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Cash   | 370,470,422.56   | 358,571,258.37   | 355,939,581.33   | 387,764,488.12   | 390,787,875.91  | 388,942,944.84  | 374,045,238.10  | 395,700,781.57  | 389,648,551.90  | 389,356,109.46  | 387,249,166.08   | 388,974,675.09   | 390,164,349.53   |
| B. Securities   | 110,506,894.71   | 110,594,197.29   | 110,607,107.92   | 108,453,322.92   | 110,763,722.26  | 110,809,331.85  | 110,865,664.88  | 83,885,193.62   | 83,856,054.06   | 85,619,874.67   | 85,563,217.97  | 85,623,985.91  | 88,101,234.00  |
| 2. Net unrealized profit (loss) in open futures contracts   | (47,316,609.46)  | (57,600,117.72)  | (54,184,899.44)  | (60,797,300.18)  | (64,913,767.77)   | (64,413,762.55)   | (54,794,877.79)   | (47,919,160.70)   | (51,144,336.83)   | (40,889,260.12)   | (37,217,150.15)  | (37,238,088.96)  | (28,710,942.36)  |
| 3. Exchange Traded Options:   |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Market value of open option contracts purchased  | 589,729,438.24   | 575,344,807.66   | 575,344,807.66   | 550,968,163.90   | 553,261,288.80  | 553,416,255.64  | 548,165,323.12  | 552,505,429.80  | 543,277,030.30  | 537,115,692.78  | 542,042,201.35   | 552,290,659.90   | 541,733,843.69   |
| B. Market value of open option contracts granted  | (504,723,702.83)   | (491,986,052.80)   | (491,984,162.80)   | (485,225,942.34)   | (483,958,258.17)  | (481,510,106.77)  | (483,865,611.44)  | (488,210,868.51)  | (473,624,047.99)  | (473,788,621.27)  | (483,137,967.10)   | (487,369,252.31)   | (490,289,165.37)   |
| 4. Net Equity   | <b>518,666,443.22</b>                                      | <b>494,924,092.80</b>                                      | <b>495,722,434.67</b>                                      | <b>501,162,732.43</b>                                      | <b>505,940,861.03</b>                                     | <b>507,244,663.01</b>                                     | <b>494,415,736.88</b>                                     | <b>495,961,375.78</b>                                     | <b>492,013,251.44</b>                                     | <b>497,413,795.52</b>                                     | <b>494,499,468.15</b>                                      | <b>502,281,979.63</b>                                      | <b>500,999,319.49</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 3,515,173.93<br>-3,351,442.35                              | 14,878,281.74<br>-14,664,079.58                            | 14,855,282.56<br>-14,641,009.82                            | 13,653,390.07<br>-13,394,680.75                            | 13,404,658.08<br>-13,206,453.27                           | 12,927,342.79<br>-12,703,307.40                           | 13,485,196.79<br>-13,240,930.82                           | 2,473,185.67<br>-2,309,769.12                             | 2,345,446.02<br>-2,150,598.89                             | 2,523,618.95<br>-2,244,280.08                             | 2,589,043.26<br>-2,218,608.51                              | 2,452,863.24<br>-1,981,831.07                              | 2,738,767.60<br>-2,390,579.86                              |
| Net Debits  |  |  |  |  |   |   |   |   |   |   |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>518,830,174.80</b>                                      | <b>495,138,294.96</b>                                      | <b>495,936,707.41</b>                                      | <b>501,421,441.75</b>                                      | <b>506,139,065.84</b>                                     | <b>507,468,698.40</b>                                     | <b>494,660,002.85</b>                                     | <b>496,124,792.33</b>                                     | <b>492,208,098.57</b>                                     | <b>497,693,134.39</b>                                     | <b>494,869,902.90</b>                                      | <b>502,753,011.80</b>                                      | <b>501,347,507.23</b>                                      |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |   |   |   |   |   |   |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Cash   | 270,235,924.98   | 255,759,157.33   | 255,757,605.51   | 255,319,395.15   | 268,183,819.97  | 267,062,642.88  | 253,536,107.42  | 283,882,661.61  | 283,335,236.85  | 281,380,263.15  | 280,998,631.55   | 289,271,585.03   | 281,890,417.03   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -  | -  | -  |
| 8. Funds at Exchanges:  |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Cash   | 44,668,136.01  | 28,744,746.97  | 32,869,708.86  | 44,890,444.81  | 48,454,540.10   | 39,369,594.08   | 70,970,670.83   | 46,011,745.71   | 47,125,777.43   | 42,576,817.19   | 44,117,763.50  | 51,515,105.30  | 48,394,201.75  |
| B. Securities Representing Investment of Customers' Funds   | 24,933,791.67  | 24,936,805.56  | 24,939,965.28  | 24,943,312.50  | 24,952,864.58   | 24,956,736.11   | 24,960,006.94   | 24,963,125.00   | 24,966,083.33   | 24,975,388.89   | 24,978,513.89  | 24,981,604.17  | 24,984,427.08  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 97,873,401.44  | 97,887,450.00  | 97,899,732.85  | 95,745,245.08  | 97,768,947.00   | 97,790,320.83   | 97,872,493.54   | 75,884,049.61   | 75,900,156.05   | 77,568,672.66   | 77,449,789.97  | 77,461,555.90  | 79,958,796.00  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -4,887,037.21  | 4,109,387.76   | 783,496.43   | 12,993,092.02  | -4,265,753.68   | 4,931,163.53  | -19,975,007.04  | -1,306,330.36   | -10,284,898.07  | 6,694,894.64  | 7,159,311.92   | -6,363,548.95  | 11,683,587.16  |
| 10. Exchange Traded Options:  |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Value of Open Long Option Contracts  | 589,346,895.24   | 574,935,309.16   | 574,935,309.16   | 550,640,431.40   | 552,994,095.30  | 553,160,639.64  | 547,898,218.12  | 552,170,733.80  | 542,944,289.05  | 536,608,482.78  | 541,578,616.35   | 551,933,564.90   | 541,378,023.69   |
| B. Value of Open Short Option Contracts   | -504,633,524.76  | -491,899,932.73  | -491,898,042.73  | -485,140,828.27  | -483,866,902.10   | -481,415,323.70   | -483,792,039.37   | -488,141,357.44   | -473,575,762.92   | -473,694,476.20   | -483,046,227.03  | -487,281,857.24  | -490,202,120.30  |
| 11. Net Equities with Other FCM's   |  |  |  |  |   |   |   |   |   |   |  |  |  |
| A. Net Liquidating Equity   | 6,023,145.01   | 5,688,554.36   | 5,689,669.03   | 5,945,078.26   | 6,373,811.94  | 6,363,659.17  | 6,246,131.93  | 6,225,025.95  | 5,821,579.47  | 5,853,440.05  | 6,045,143.23   | 5,963,029.17   | 6,457,226.08   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -   | -   | -   | 4,945,210.41  | 4,946,187.50  | 4,948,102.08  | 4,948,758.33   | 4,949,708.33   | 4,950,708.33   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,994,343.75   | 4,994,977.78   | 4,995,605.56   | 4,996,308.33   | 4,998,131.25  | 4,998,775.00  | 4,999,383.33  | -   | -   | -   | -  | -  | -  |
| 12. Segregated Funds on Hand  | 7,639,149.50   | 7,711,769.50   | 7,711,769.50   | 7,711,769.50   | 7,996,644.00  | 8,020,236.00  | 7,993,788.00  | 8,001,144.00  | 7,955,898.00  | 8,051,202.00  | 8,113,428.00   | 8,162,430.00   | 8,142,438.00   |
| <b>13. Total Amount in Segregation</b>  | <b>536,194,225.63</b>                                      | <b>512,868,225.68</b>                                      | <b>513,684,819.45</b>                                      | <b>518,044,248.77</b>                                      | <b>523,590,198.36</b>                                     | <b>525,238,443.55</b>                                     | <b>510,709,753.71</b>                                     | <b>512,636,008.30</b>                                     | <b>509,134,546.69</b>                                     | <b>514,962,787.24</b>                                     | <b>512,343,729.71</b>                                      | <b>520,593,176.61</b>                                      | <b>517,637,704.83</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,364,050.83</b>                                       | <b>17,729,930.72</b>                                       | <b>17,748,112.04</b>                                       | <b>16,622,807.02</b>                                       | <b>17,451,132.52</b>                                      | <b>17,769,745.15</b>                                      | <b>16,049,750.86</b>                                      | <b>16,511,215.97</b>                                      | <b>16,926,448.12</b>                                      | <b>17,269,652.86</b>                                      | <b>17,473,826.81</b>                                       | <b>17,840,164.81</b>                                       | <b>16,290,197.60</b>                                       |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  | <b>8,000,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,364,050.83</b>  | <b>9,729,930.72</b>  | <b>9,748,112.04</b>  | <b>8,622,807.02</b>  | <b>9,451,132.52</b>                                       | <b>9,769,745.15</b>                                       | <b>8,049,750.86</b>                                       | <b>8,511,215.97</b>                                       | <b>8,926,448.12</b>                                       | <b>9,269,652.86</b>                                       | <b>9,473,826.81</b>  | <b>9,840,164.81</b>  | <b>8,290,197.60</b>  |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|  | 12/13/24              | 12/16/24              | 12/17/24              | 12/18/24              | 12/19/24              | 12/20/24              | 12/23/24              | 12/24/24              | 12/25/24              | 12/26/24              | 12/27/24              | 12/30/24              | 12/31/24              |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 | Total                 |
|  | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        | All Currencies        |
|  | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          | Converted to          |
|  | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   | USD                   |
| <b>Segregation Requirements</b>                                      |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 1. Net Ledger Balance:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 366,928,769.50        | 382,404,540.74        | 380,481,769.38        | 387,119,823.81        | 406,466,296.29        | 387,610,619.70        | 351,047,588.00        | 320,719,065.36        | 320,718,723.49        | 297,493,293.37        | 312,180,926.71        | 327,421,120.75        | 325,964,784.20        |
| B. Securities  | 86,999,312.08         | 87,591,919.08         | 86,972,264.91         | 83,899,016.75         | 79,392,228.51         | 79,435,823.30         | 79,477,972.38         | 79,486,302.58         | 79,494,587.14         | 79,184,215.42         | 79,167,157.34         | 79,482,604.49         | 78,969,165.72         |
| 2. Net unrealized profit (loss) in open futures contracts            | (19,818,516.61)       | (22,685,320.58)       | (7,312,045.04)        | 3,698,103.23          | 17,117,453.77         | (34,789,871.81)       | 6,823,310.82          | 5,846,457.74          | 5,846,457.74          | 2,593,157.56          | (15,008,819.40)       | (25,287,366.24)       | (8,203,458.38)        |
| 3. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased                   | 526,396,894.14        | 526,488,612.74        | 516,114,830.18        | 513,759,739.16        | 522,837,359.85        | 548,163,824.28        | 514,354,186.68        | 524,984,743.49        | 524,984,743.49        | 513,887,625.58        | 512,459,533.31        | 535,200,811.91        | 519,123,092.42        |
| B. Market value of open option contracts granted                     | (454,878,744.10)      | (467,608,538.87)      | (471,609,727.07)      | (492,922,325.92)      | (523,312,463.71)      | (492,393,638.23)      | (461,953,067.93)      | (470,994,313.15)      | (470,994,313.15)      | (437,152,777.09)      | (430,228,817.73)      | (458,709,405.69)      | (453,490,838.42)      |
| 4. Net Equity  | <b>505,627,715.01</b> | <b>506,191,213.11</b> | <b>504,647,092.37</b> | <b>495,554,357.03</b> | <b>502,500,874.71</b> | <b>488,026,757.24</b> | <b>489,749,989.94</b> | <b>460,042,256.02</b> | <b>460,050,198.71</b> | <b>456,005,514.84</b> | <b>458,569,980.23</b> | <b>458,107,765.22</b> | <b>462,362,745.54</b> |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 1,923,543.86          | 1,874,738.19          | 2,293,840.18          | 3,490,709.65          | 2,338,805.04          | 1,846,237.18          | 1,858,269.28          | 1,458,022.36          | 1,458,022.36          | 1,589,604.87          | 1,646,591.04          | 2,434,393.25          | 1,867,373.93          |
| Less: Amount Offset by Customer Owned Securities                     | -1,667,115.22         | -1,634,057.81         | -2,072,979.54         | -3,288,345.78         | -2,216,443.72         | -1,641,182.02         | -1,720,232.51         | -1,293,977.81         | -1,293,977.81         | -1,371,461.70         | -1,415,355.36         | -2,295,443.24         | -1,657,218.71         |
| Net Debits   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</b>                           | <b>505,884,143.65</b> | <b>506,431,893.49</b> | <b>504,867,953.01</b> | <b>495,756,720.90</b> | <b>502,623,236.03</b> | <b>488,231,812.40</b> | <b>489,888,026.71</b> | <b>460,206,300.57</b> | <b>460,214,243.26</b> | <b>456,223,658.01</b> | <b>458,801,215.91</b> | <b>458,246,715.23</b> | <b>462,572,900.76</b> |
| <b>Funds In Segregated Accounts</b>                                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 284,541,333.87        | 284,528,590.10        | 287,045,907.98        | 290,676,307.05        | 289,220,391.00        | 266,213,917.02        | 293,270,397.09        | 259,300,230.13        | 259,300,230.13        | 270,279,678.82        | 264,424,926.92        | 261,301,233.88        | 259,479,687.34        |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | 3,969,594.45          | 12,998,367.76         | -                     | -                     | -                     | -                     | -                     | -                     | -                     | 296,976.75            | -                     |
| 8. Funds at Exchanges:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 61,249,530.03         | 85,992,083.16         | 81,011,490.91         | 93,869,302.85         | 127,493,670.38        | 132,656,860.00        | 68,048,936.30         | 47,448,690.35         | 46,242,751.85         | 27,646,848.43         | 22,054,653.59         | 22,848,860.13         | 30,742,226.67         |
| B. Securities Representing Investment of Customers' Funds            | 24,987,416.67         | 24,996,934.03         | -                     | -                     | -                     | -                     | -                     | 24,749,465.28         | 24,752,378.47         | 24,754,416.67         | 24,758,781.25         | 24,768,333.33         | 24,771,229.17         |
| C. Securities Held for Particular Customers in Lieu of Cash          | 78,966,146.06         | 77,998,653.07         | 73,834,456.45         | 60,841,028.46         | 69,472,484.49         | 69,481,117.29         | 69,504,341.37         | 69,512,671.57         | 69,520,956.13         | 69,230,909.41         | 69,240,964.32         | 69,268,457.22         | 69,004,246.73         |
| 9. Net Settlement from/(to) Derivatives Clearing                     | -18,649,610.95        | -30,181,615.90        | 11,050,670.68         | 12,576,940.00         | 13,289,211.77         | -41,097,306.12        | 1,599,252.21          | 751,952.14            | 1,957,890.64          | -16,765,822.37        | -8,049,547.97         | -195,524.58           | 8,523,059.63          |
| 10. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts                               | 526,275,729.14        | 526,365,142.74        | 515,982,420.18        | 513,610,194.16        | 522,677,644.85        | 548,014,891.78        | 514,243,066.68        | 524,868,553.49        | 524,868,553.49        | 513,776,433.08        | 512,353,440.81        | 535,092,836.91        | 519,014,012.42        |
| B. Value of Open Short Option Contracts                              | -454,801,989.03       | -467,529,443.80       | -471,529,067.00       | -492,833,855.85       | -523,218,778.64       | -492,372,083.16       | -461,935,122.86       | -470,976,463.08       | -470,976,463.08       | -437,135,142.02       | -430,210,657.66       | -458,691,305.62       | -453,472,163.35       |
| 11. Net Equities with Other FCM's                                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity  | 6,721,038.67          | 6,505,046.40          | 6,597,760.90          | 6,721,508.77          | 7,065,598.93          | 7,040,226.99          | 6,756,858.51          | 6,850,071.32          | 6,850,071.32          | 6,975,661.60          | 7,135,823.06          | 7,037,032.91          | 7,016,105.44          |
| B. Securities Representing Investment of Customers' Funds            | 4,951,295.14          | 4,953,000.00          | 4,953,587.50          | 4,954,066.67          | 4,954,976.39          | 4,955,508.33          | 4,957,264.58          | 4,958,050.00          | 4,958,632.64          | 4,959,166.67          | 4,959,845.83          | 4,961,591.67          | 4,962,173.61          |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| 12. Segregated Funds on Hand   | 8,033,166.00          | 9,593,266.00          | 9,168,214.00          | 10,059,620.50         | 9,919,744.00          | 9,954,706.00          | 9,973,631.00          | 9,973,631.00          | 9,973,631.00          | 9,953,306.00          | 9,926,193.00          | 9,917,170.50          | 9,964,919.00          |
| <b>13. Total Amount in Segregation</b>                               | <b>522,274,055.59</b> | <b>523,221,655.81</b> | <b>522,085,036.05</b> | <b>513,473,480.37</b> | <b>520,874,943.17</b> | <b>504,847,838.12</b> | <b>506,418,624.89</b> | <b>477,436,852.20</b> | <b>477,448,632.59</b> | <b>473,675,456.30</b> | <b>476,594,423.15</b> | <b>476,605,663.10</b> | <b>480,005,496.67</b> |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>16,389,911.94</b>  | <b>16,789,762.32</b>  | <b>17,217,083.04</b>  | <b>17,716,759.47</b>  | <b>18,251,707.14</b>  | <b>16,616,025.73</b>  | <b>16,530,598.17</b>  | <b>17,230,551.64</b>  | <b>17,234,389.34</b>  | <b>17,451,798.28</b>  | <b>17,793,207.24</b>  | <b>18,358,947.87</b>  | <b>17,432,595.91</b>  |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>  | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   | <b>8,000,000.00</b>   |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>8,389,911.94</b>   | <b>8,789,762.32</b>   | <b>9,217,083.04</b>   | <b>9,716,759.47</b>   | <b>10,251,707.14</b>  | <b>8,616,025.73</b>   | <b>8,530,598.17</b>   | <b>9,230,551.64</b>   | <b>9,234,389.34</b>   | <b>9,451,798.28</b>   | <b>9,793,207.24</b>   | <b>10,358,947.87</b>  | <b>9,432,595.91</b>   |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|   | 1/2/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/3/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/6/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/7/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/8/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/9/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/10/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/13/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/14/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/15/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/16/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/17/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/20/25<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|--|--|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |  |  |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Cash   | 309,033,325.97   | 335,572,542.17   | 327,959,716.45   | 356,950,516.34   | 349,896,089.49   | 348,819,699.92   | 358,249,417.18  | 345,069,994.34  | 345,470,552.44  | 348,206,777.59  | 339,430,399.50  | 344,058,617.34  | 344,959,705.26  |
| B. Securities   | 78,799,459.58  | 78,012,733.93  | 78,052,348.60  | 77,421,929.06  | 77,434,263.42  | 76,468,839.31  | 76,465,544.63   | 96,102,877.80   | 95,617,423.86   | 95,672,356.19   | 95,576,582.16   | 95,697,154.12   | 95,697,154.12   |
| 2. Net unrealized profit (loss) in open futures contracts   | (23,042,085.37)  | (34,568,217.31)  | (49,555,846.44)  | (48,907,736.87)  | (36,770,054.42)  | (57,252,511.40)  | (84,885,569.62)   | (91,292,576.08)   | (82,688,134.11)   | (87,962,317.14)   | (80,104,114.98)   | (52,455,625.28)   | (50,099,967.44)   |
| 3. Exchange Traded Options:   |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 519,807,537.99   | 509,446,802.39   | 532,168,298.86   | 513,008,153.33   | 515,099,994.78   | 519,477,322.24   | 557,599,805.59  | 553,981,871.72  | 554,757,256.35  | 563,971,199.85  | 568,167,840.54  | 562,509,236.15  | 562,509,236.15  |
| B. Market value of open option contracts granted  | (430,688,675.19)   | (427,699,607.83)   | (430,808,898.49)   | (421,496,811.04)   | (427,319,550.12)   | (413,866,340.92)   | (433,962,429.14)  | (434,908,745.81)  | (439,197,684.63)  | (434,445,270.83)  | (435,203,246.48)  | (452,553,443.19)  | (452,553,443.92)  |
| 4. Net Equity   | <b>453,909,562.97</b>                                    | <b>460,764,253.35</b>                                    | <b>457,815,618.98</b>                                    | <b>476,976,050.82</b>                                    | <b>478,340,743.16</b>                                    | <b>473,647,009.15</b>                                    | <b>473,466,768.64</b>                                     | <b>468,953,421.97</b>                                     | <b>473,959,413.91</b>                                     | <b>485,442,745.66</b>                                     | <b>487,867,460.74</b>                                     | <b>497,255,939.14</b>                                     | <b>500,512,684.17</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 1,719,537.61<br>-1,452,554.50                            | 1,307,151.81<br>-1,087,807.90                            | 1,329,534.96<br>-1,133,661.32                            | 1,583,438.35<br>-1,335,325.73                            | 2,149,076.97<br>-1,876,673.38                            | 1,391,040.06<br>-1,069,026.54                            | 1,878,990.53<br>-1,487,218.04                             | 2,074,536.89<br>-1,586,473.19                             | 1,799,687.79<br>-1,444,210.80                             | 984,627.81<br>-582,577.74                                 | 994,835.15<br>-495,315.27                                 | 494,259.52<br>0.00  | 495,673.38<br>0.00  |
| Net Debits  |  |  |  |  |  |  |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>454,176,546.08</b>                                    | <b>460,983,597.26</b>                                    | <b>458,011,492.62</b>                                    | <b>477,224,163.44</b>                                    | <b>478,613,146.75</b>                                    | <b>473,969,022.67</b>                                    | <b>473,858,541.13</b>                                     | <b>469,441,485.67</b>                                     | <b>474,314,890.90</b>                                     | <b>485,844,795.73</b>                                     | <b>488,366,980.62</b>                                     | <b>497,750,198.66</b>                                     | <b>501,008,357.55</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |  |  |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Cash   | 257,453,125.65   | 247,312,567.96   | 241,362,172.08   | 259,265,574.05   | 259,404,655.49   | 247,175,854.70   | 230,859,641.57  | 202,027,659.19  | 203,102,790.56  | 207,955,866.52  | 205,280,382.13  | 214,255,015.56  | 214,279,837.42  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Cash   | 27,535,638.89  | 23,706,282.62  | 22,155,046.10  | 27,138,520.79  | 21,415,457.55  | 21,636,257.83  | 22,421,713.13   | 25,997,938.83   | 34,248,435.61   | 41,647,341.40   | 42,112,295.14   | 43,999,133.55   | 58,312,531.20   |
| B. Securities Representing Investment of Customers' Funds   | 24,775,684.03  | 24,779,125.00  | 24,787,843.75  | 24,790,250.00  | 24,793,163.19  | 24,796,076.39  | 24,798,750.00   | 24,807,041.67   | 24,809,965.28   | 24,813,111.11   | 24,815,812.50   | 24,818,520.83   | 24,818,520.83   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 68,751,935.08  | 68,758,177.42  | 68,784,705.60  | 68,074,794.05  | 68,085,010.92  | 67,099,101.30  | 67,095,806.63   | 86,704,901.80   | 86,215,139.35   | 86,226,570.16   | 86,138,899.82   | 86,145,328.43   | 86,145,328.43   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -17,118,326.54   | 9,964,437.45   | -4,485,804.98  | 2,861,684.69   | 14,265,034.92  | 3,177,963.91   | 934,621.01  | 7,295,975.02  | 7,274,488.39  | -6,955,167.66   | -7,803,008.95   | 14,233,462.71   | 3,238,374.27  |
| 10. Exchange Traded Options:  |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 519,699,267.99   | 509,316,149.89   | 532,067,906.36   | 512,905,620.83   | 514,992,662.28   | 519,373,944.74   | 557,463,458.09  | 553,870,571.72  | 554,640,221.35  | 563,862,194.85  | 568,019,268.04  | 562,379,221.15  | 562,379,221.15  |
| B. Value of Open Short Option Contracts   | -430,670,135.12  | -427,679,612.76  | -430,789,908.42  | -421,473,240.97  | -427,294,730.05  | -413,837,730.85  | -433,923,354.07   | -434,871,745.74   | -439,160,164.56   | -434,409,715.76   | -435,161,181.41   | -452,514,218.12   | -452,514,218.85   |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |  |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 7,031,161.08   | 7,239,632.96   | 6,990,735.87   | 6,983,994.46   | 6,847,706.82   | 6,771,733.37   | 6,997,361.32  | 6,940,118.72  | 6,925,890.54  | 6,923,790.73  | 7,070,543.86  | 6,949,695.30  | 6,945,107.14  |
| B. Securities Representing Investment of Customers' Funds   | 4,963,118.75   | 4,963,618.06   | 4,965,419.44   | 4,966,005.56   | 4,966,670.83   | 4,967,255.56   | 4,967,802.08  | 4,969,522.22  | 4,970,108.33  | 4,970,729.17  | 4,971,212.50  | 4,971,800.00  | 4,971,800.00  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   |
| 12. Segregated Funds on Hand  | 10,047,524.50  | 9,254,556.50   | 9,267,643.00   | 9,347,135.00   | 9,349,252.50   | 9,369,738.00   | 9,369,738.00  | 9,397,976.00  | 9,402,284.50  | 9,445,786.00  | 9,437,682.34  | 9,551,825.68  | 9,551,825.68  |
| <b>13. Total Amount in Segregation</b>  | <b>472,468,994.31</b>                                    | <b>477,614,935.10</b>                                    | <b>475,105,758.81</b>                                    | <b>494,860,338.46</b>                                    | <b>496,824,884.46</b>                                    | <b>490,530,194.95</b>                                    | <b>490,985,537.77</b>                                     | <b>487,139,959.42</b>                                     | <b>492,429,159.35</b>                                     | <b>504,480,506.51</b>                                     | <b>504,881,905.97</b>                                     | <b>514,789,785.08</b>                                     | <b>518,128,327.28</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>18,292,448.22</b>                                     | <b>16,631,337.84</b>                                     | <b>17,094,266.20</b>                                     | <b>17,636,175.02</b>                                     | <b>18,211,737.71</b>                                     | <b>16,561,172.28</b>                                     | <b>17,126,996.64</b>                                      | <b>17,698,473.75</b>                                      | <b>18,114,268.45</b>                                      | <b>18,635,710.79</b>                                      | <b>16,514,925.35</b>                                      | <b>17,039,586.43</b>                                      | <b>17,119,969.73</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>                                   | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                      | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>10,292,448.22</b>                                     | <b>8,631,337.84</b>                                      | <b>9,094,266.20</b>                                      | <b>9,636,175.02</b>                                      | <b>10,211,737.71</b>                                     | <b>8,561,172.28</b>                                      | <b>9,126,996.64</b>                                       | <b>9,698,473.75</b>                                       | <b>10,114,268.45</b>                                      | <b>10,635,710.79</b>                                      | <b>8,514,925.35</b>                                       | <b>9,039,586.43</b>                                       | <b>9,119,969.73</b>                                       |

**Advantage Futures LLC**  
**Daily Statement of Segregation Requirements and Funds**  
**in Segregation for Customers Trading on U.S. Exchanges**

|  | 1/21/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/22/25<br>Total<br>All Currencies<br>Converted to<br>USD | 1/23/25<br>Total<br>All Currencies<br>Converted to<br>USD |
|--|---|---|---|
| <b>Segregation Requirements</b>                                      |   |   |   |
| 1. Net Ledger Balance:   |   |   |   |
| A. Cash  | 351,357,452.52  | 327,939,062.55  | 316,794,066.79  |
| B. Securities  | 95,868,774.50   | 96,932,090.06   | 96,791,556.17   |
| 2. Net unrealized profit (loss) in open futures contracts            | (35,841,057.90)   | (35,537,913.39)   | (22,746,373.51)   |
| 3. Exchange Traded Options:  |   |   |   |
| A. Market value of open option contracts purchased                   | 548,146,537.44  | 564,268,909.40  | 567,102,221.00  |
| B. Market value of open option contracts granted                     | (449,559,601.99)  | (452,329,439.07)  | (448,171,654.51)  |
| 4. Net Equity  | <b>509,972,104.57</b>                                     | <b>501,272,709.55</b>                                     | <b>509,769,815.93</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 590,044.35  | 688,996.40  | 544,654.62  |
| Less: Amount Offset by Customer Owned Securities                     | -62,460.49  | -128,258.68   | 0.00  |
| Net Debits   |   |   |   |
| <b>6. Amount Required to be Segregated</b>                           | <b>510,499,688.43</b>                                     | <b>501,833,447.27</b>                                     | <b>510,314,470.55</b>                                     |
| <b>Funds In Segregated Accounts</b>                                  |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts                       |   |   |   |
| A. Cash  | 240,493,430.25  | 238,135,066.78  | 235,313,145.04  |
| B. Securities Representing Investment of Customers' Funds            | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash          | 7,352,489.58  | -   | -   |
| 8. Funds at Exchanges:   |   |   |   |
| A. Cash  | 53,072,769.23   | 38,806,116.09   | 37,561,629.14   |
| B. Securities Representing Investment of Customers' Funds            | 24,830,631.94   | 24,833,156.25   | 24,836,277.78   |
| C. Securities Held for Particular Customers in Lieu of Cash          | 78,952,598.49   | 87,313,760.27   | 87,213,976.85   |
| 9. Net Settlement from/(to) Derivatives Clearing                     | 3,535,712.31  | -2,319,173.49   | 2,300,337.27  |
| 10. Exchange Traded Options:   |   |   |   |
| A. Value of Open Long Option Contracts                               | 548,028,200.94  | 564,125,879.80  | 566,968,863.50  |
| B. Value of Open Short Option Contracts                              | -449,521,961.92   | -452,289,994.00   | -448,135,149.44   |
| 11. Net Equities with Other FCM's                                    |   |   |   |
| A. Net Liquidating Equity  | 6,905,866.54  | 6,734,699.97  | 6,821,382.71  |
| B. Securities Representing Investment of Customers' Funds            | 4,974,150.00  | 4,974,647.92  | 4,975,237.50  |
| C. Securities Held for Particular Customers in Lieu of Cash          | -   | -   | -   |
| 12. Segregated Funds on Hand   | 9,563,686.43  | 9,618,329.77  | 9,577,579.30  |
| <b>13. Total Amount in Segregation</b>                               | <b>528,187,573.78</b>                                     | <b>519,932,489.36</b>                                     | <b>527,433,279.65</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>17,687,885.36</b>                                      | <b>18,099,042.09</b>                                      | <b>17,118,809.10</b>                                      |
| <b>15. Management Target Amount for Excess Funds in Segregation</b>  | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       | <b>8,000,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>9,687,885.36</b>                                       | <b>10,099,042.09</b>                                      | <b>9,118,809.10</b>                                       |