

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

|   | 9/22/23<br>Total<br>All Currencies<br>Converted to<br>USD | 9/25/23<br>Total<br>All Currencies<br>Converted to<br>USD | 9/26/23<br>Total<br>All Currencies<br>Converted to<br>USD | 9/27/23<br>Total<br>All Currencies<br>Converted to<br>USD | 9/28/23<br>Total<br>All Currencies<br>Converted to<br>USD | 9/29/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/2/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/3/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/4/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/5/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/6/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/9/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/10/23<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Cash   | 391,596,945.85  | 392,570,714.81  | 400,201,990.64  | 398,763,982.44  | 398,091,821.89  | 402,514,312.45  | 398,188,154.46  | 402,102,962.00  | 397,381,584.96  | 396,298,167.47  | 394,642,883.82  | 403,612,301.15  | 404,612,098.22   |
| B. Securities   | 122,670,086.42  | 122,670,086.42  | 122,986,069.08  | 122,986,069.08  | 123,178,656.17  | 123,305,697.12  | 123,187,057.81  | 127,917,276.11  | 133,477,784.04  | 129,640,505.44  | 129,640,505.44  | 129,640,505.44  | 129,640,505.44   |
| 2. Net unrealized profit (loss) in open futures contracts   | 26,950,833.18   | 27,970,033.98   | 34,933,841.08   | 36,102,722.97   | 31,351,345.07   | 36,517,766.70   | 38,455,964.24   | 44,246,838.19   | 37,587,243.35   | 45,230,000.75   | 43,594,815.63   | 31,615,566.17   | 25,176,576.19  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Market value of open option contracts purchased  | 102,910,049.91  | 103,302,067.71  | 109,302,442.77  | 116,966,080.07  | 116,216,721.04  | 115,899,453.40  | 118,315,392.90  | 120,237,557.16  | 121,558,642.27  | 121,810,393.30  | 121,632,612.09  | 121,150,307.59  | 121,735,679.76   |
| B. Market value of open option contracts granted  | (94,592,017.22)   | (95,314,032.88)   | (106,755,827.40)  | (110,636,923.25)  | (107,086,271.92)  | (110,402,220.24)  | (112,755,100.14)  | (123,577,869.39)  | (117,769,454.70)  | (124,906,972.00)  | (121,718,960.16)  | (115,534,526.46)  | (112,060,969.82)   |
| 4. Net Equity   | <b>549,535,898.15</b>                                     | <b>551,198,870.04</b>                                     | <b>560,668,516.18</b>                                     | <b>564,181,931.31</b>                                     | <b>561,752,272.25</b>                                     | <b>567,835,009.43</b>                                     | <b>565,391,469.28</b>                                     | <b>570,926,764.08</b>                                     | <b>572,235,799.91</b>                                     | <b>568,072,094.96</b>                                     | <b>567,791,856.81</b>                                     | <b>570,484,153.88</b>                                     | <b>569,103,889.78</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 79,938.60<br>(11,556.07)                                  | 174,751.75<br>(108,326.50)                                | 251,335.29<br>(185,223.25)                                | 67,941.09<br>-  | 78,939.65<br>(11,094.66)                                  | 66,726.04<br>-  | 66,486.83<br>-  | 132,337.36<br>(65,326.63)                                 | 290,713.28<br>(223,926.22)                                | 264,801.32<br>(196,875.41)                                | 216,738.64<br>(145,883.31)                                | 130,923.28<br>(58,396.90)                                 | 150,601.41<br>(85,251.99)                                  |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| <b>6. Amount Required to be Segregated</b>  | <b>549,604,280.68</b>                                     | <b>551,265,295.29</b>                                     | <b>560,734,628.22</b>                                     | <b>564,249,872.40</b>                                     | <b>561,820,117.24</b>                                     | <b>567,901,735.47</b>                                     | <b>565,457,956.11</b>                                     | <b>570,993,774.81</b>                                     | <b>572,302,586.97</b>                                     | <b>568,140,020.87</b>                                     | <b>567,862,712.14</b>                                     | <b>570,556,680.26</b>                                     | <b>569,169,239.20</b>                                      |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Cash   | 348,385,901.76  | 370,207,136.99  | 353,229,913.59  | 349,767,700.60  | 357,583,222.47  | 365,533,605.90  | 371,016,807.31  | 372,713,207.18  | 370,285,259.50  | 370,599,688.50  | 368,292,720.57  | 368,301,363.96  | 364,526,473.19   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Cash   | 28,098,737.45   | 17,091,751.96   | 42,868,455.06   | 36,535,426.37   | 20,930,517.09   | 19,767,952.14   | 21,954,604.71   | 21,735,278.19   | 21,880,965.48   | 20,490,232.54   | 18,415,028.10   | 21,691,294.23   | 14,790,708.52  |
| B. Securities Representing Investment of Customers' Funds   | 44,868,425.00   | 44,868,425.00   | 43,644,777.50   | 59,421,693.52   | 59,500,638.52   | 59,513,706.34   | 59,513,706.34   | 59,513,706.34   | 59,557,608.03   | 58,347,199.28   | 58,347,199.28   | 58,347,199.28   | 58,347,199.28  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 112,925,800.73  | 112,925,800.73  | 113,241,783.39  | 113,241,783.39  | 113,425,582.14  | 113,472,827.77  | 113,354,188.46  | 114,583,397.92  | 120,140,230.15  | 116,302,951.55  | 116,302,951.55  | 116,302,951.55  | 116,302,951.55   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 8,170,148.37  | -255,039.11   | 3,959,018.94  | -404,672.39   | 2,412,326.13  | 5,171,917.23  | -3,361,177.23   | 2,796,086.30  | -6,108,290.51   | 3,301,995.80  | 2,969,800.73  | -2,826,906.35   | 2,528,811.63   |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Value of Open Long Option Contracts  | 102,905,789.91  | 103,295,367.71  | 109,292,422.77  | 116,953,040.07  | 116,205,701.04  | 115,888,893.40  | 118,305,552.90  | 120,224,057.16  | 121,546,362.27  | 121,798,013.30  | 121,621,932.09  | 121,139,687.59  | 121,726,619.76   |
| B. Value of Open Short Option Contracts   | -94,592,017.22  | -95,314,032.88  | -106,755,827.40   | -110,636,923.25   | -107,086,271.92   | -110,402,220.24   | -112,755,100.14   | -123,577,869.39   | -117,769,454.70   | -124,906,972.00   | -121,718,960.16   | -115,534,526.46   | -112,060,969.82  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Net Liquidating Equity   | 7,060,056.17  | 6,989,327.59  | 6,954,166.99  | 6,822,428.68  | 6,904,595.77  | 6,783,916.15  | 6,802,815.38  | 6,836,209.27  | 6,817,593.39  | 6,859,123.41  | 6,789,203.45  | 6,680,493.87  | 6,996,473.90   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,898,201.81  | 4,898,201.81  | 4,898,201.81  | 4,898,201.81  | 4,906,990.14  | 4,908,107.64  | 4,908,107.64  | 4,908,107.64  | 4,911,783.33  | 4,911,783.33  | 4,911,783.33  | 4,911,783.33  | 4,911,783.33   |
| 12. Segregated Funds on Hand  | 4,846,083.89  | 4,846,083.89  | 4,846,083.89  | 4,846,083.89  | 4,846,083.89  | 4,924,761.71  | 4,924,761.71  | 8,425,770.56  | 8,425,770.56  | 8,425,770.56  | 8,425,770.56  | 8,425,770.56  | 8,425,770.56   |
| <b>13. Total Amount in Segregation</b>  | <b>567,567,127.86</b>                                     | <b>569,553,023.68</b>                                     | <b>576,178,996.52</b>                                     | <b>581,444,762.68</b>                                     | <b>579,629,385.27</b>                                     | <b>585,563,468.04</b>                                     | <b>584,664,267.09</b>                                     | <b>588,157,951.16</b>                                     | <b>589,687,827.50</b>                                     | <b>586,129,786.26</b>                                     | <b>584,357,429.49</b>                                     | <b>587,439,111.56</b>                                     | <b>586,495,821.90</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,962,847.18</b>                                      | <b>18,287,728.39</b>                                      | <b>15,444,368.30</b>                                      | <b>17,194,890.28</b>                                      | <b>17,809,268.03</b>                                      | <b>17,661,732.57</b>                                      | <b>19,206,310.98</b>                                      | <b>17,164,176.35</b>                                      | <b>17,385,240.53</b>                                      | <b>17,989,765.40</b>                                      | <b>16,494,717.36</b>                                      | <b>16,882,431.30</b>                                      | <b>17,326,582.70</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>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,962,847.18</b>                                       | <b>9,287,728.39</b>                                       | <b>6,444,368.30</b>                                       | <b>8,194,890.28</b>                                       | <b>8,809,268.03</b>                                       | <b>8,661,732.57</b>                                       | <b>10,206,310.98</b>                                      | <b>8,164,176.35</b>                                       | <b>8,385,240.53</b>                                       | <b>8,989,765.40</b>                                       | <b>7,494,717.36</b>                                       | <b>7,882,431.30</b>                                       | <b>8,326,582.70</b>  |

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

|   | 10/11/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/12/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/13/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/16/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/17/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/18/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/19/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/20/2023<br>Total<br>All Currencies<br>Converted to<br>USD | 10/23/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/24/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/25/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/26/23<br>Total<br>All Currencies<br>Converted to<br>USD | 10/27/23<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 395,305,814.79   | 385,263,463.49   | 379,347,182.62   | 385,643,226.10   | 377,295,834.39   | 392,996,657.11   | 401,428,215.98   | 438,070,563.64   | 387,283,072.15   | 386,453,967.73   | 382,430,574.66   | 378,687,699.74   | 379,577,322.96   |
| B. Securities   | 129,640,505.44   | 129,640,505.44   | 130,636,071.98   | 130,633,349.06   | 131,550,182.83   | 131,550,182.83   | 126,290,040.37   | 126,030,928.26   | 126,380,482.33   | 126,313,365.82   | 126,313,365.82   | 126,207,295.04   | 126,235,922.37   |
| 2. Net unrealized profit (loss) in open futures contracts   | 22,036,129.55  | 29,212,666.67  | 39,622,679.12  | 34,982,019.04  | 31,619,105.43  | 39,931,594.27  | 43,882,360.58  | 35,248,687.89  | 31,756,681.03  | 27,599,283.86  | 31,683,124.62  | 27,291,340.05  | 30,227,484.68  |
| 3. Exchange Traded Options:   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 126,556,278.71   | 125,603,803.21   | 126,319,988.24   | 125,034,079.54   | 125,491,350.42   | 127,335,733.52   | 130,978,945.20   | 81,265,513.60  | 117,442,451.90   | 117,224,335.90   | 119,707,504.80   | 115,148,308.25   | 108,396,650.90   |
| B. Market value of open option contracts granted  | (110,862,284.92)   | (112,061,993.91)   | (115,359,109.86)   | (111,516,602.12)   | (111,993,344.03)   | (116,375,440.15)   | (124,151,765.47)   | (99,333,590.13)  | (110,377,063.34)   | (105,842,659.23)   | (114,146,636.48)   | (114,019,439.75)   | (107,640,540.58)   |
| 4. Net Equity   | <b>562,676,443.56</b>                                      | <b>557,658,444.89</b>                                      | <b>560,566,812.10</b>                                      | <b>564,776,071.63</b>                                      | <b>553,963,129.04</b>                                      | <b>575,438,727.58</b>                                      | <b>578,427,796.66</b>                                      | <b>581,282,103.26</b>  | <b>552,485,624.07</b>                                      | <b>551,748,294.08</b>                                      | <b>545,987,933.43</b>                                      | <b>533,315,203.33</b>                                      | <b>536,796,840.33</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 253,042.00<br>(187,499.87)                                 | 65,925.63<br>-   | 180,431.61<br>-  | 84,138.16<br>(17,804.21)                                   | 83,995.49<br>(18,071.01)                                   | 83,995.49<br>(18,071.01)                                   | 133,834.69<br>(66,060.77)                                  | 332,905.74<br>(266,267.73)                                   | 113,823.84<br>(46,579.74)                                  | 240,067.13<br>(172,792.47)                                 | 251,888.40<br>(181,076.44)                                 | 315,945.18<br>(206,895.14)                                 | 300,534.17<br>(230,743.23)                                 |
| Net Debits  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>562,741,985.69</b>                                      | <b>557,724,370.52</b>                                      | <b>560,747,243.71</b>                                      | <b>564,842,405.58</b>                                      | <b>554,029,053.52</b>                                      | <b>575,504,652.06</b>                                      | <b>578,495,570.58</b>                                      | <b>581,348,741.27</b>  | <b>552,552,868.17</b>                                      | <b>551,815,568.74</b>                                      | <b>546,058,745.39</b>                                      | <b>533,424,253.37</b>                                      | <b>536,866,631.27</b>                                      |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 357,564,935.99   | 348,666,006.63   | 346,284,514.74   | 359,139,178.82   | 344,906,163.64   | 360,736,565.46   | 366,107,163.09   | 381,051,701.11   | 374,885,968.81   | 357,903,889.17   | 350,476,638.60   | 347,663,873.19   | 346,961,028.78   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | 100,000.00   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 14,441,968.15  | 13,599,643.63  | 16,211,832.19  | 13,172,508.91  | 13,486,451.32  | 25,742,102.15  | 16,109,810.61  | 20,962,270.75  | 21,722,011.37  | 10,897,502.91  | 11,413,972.67  | 12,385,199.88  | 10,260,987.15  |
| B. Securities Representing Investment of Customers' Funds   | 58,347,199.28  | 58,347,199.28  | 58,427,416.42  | 58,427,416.42  | 58,427,416.42  | 58,427,416.42  | 58,393,027.55  | 58,412,913.80  | 58,414,583.80  | 58,435,940.05  | 58,435,940.05  | 58,450,636.30  | 58,458,580.83  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 116,302,951.55   | 116,302,951.55   | 116,479,542.67   | 116,576,819.75   | 117,493,653.52   | 117,493,653.52   | 111,920,736.36   | 111,969,140.20   | 111,976,830.91   | 112,029,075.57   | 112,029,075.57   | 111,921,534.51   | 111,962,547.75   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -2,601,665.16  | 4,849,017.68   | 7,498,445.23   | -672,960.14  | 1,801,510.24   | -1,823,488.80  | 15,131,809.08  | 21,832,667.78  | -26,633,621.44   | -3,499,735.55  | 3,813,160.55   | -2,002,039.32  | 3,140,177.71   |
| 10. Exchange Traded Options:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 126,547,118.71   | 125,596,663.21   | 126,311,988.24   | 125,029,479.54   | 125,487,080.42   | 127,330,433.52   | 130,973,645.20   | 81,262,343.60  | 117,438,231.90   | 117,221,435.90   | 119,704,494.80   | 115,145,008.25   | 108,394,010.90   |
| B. Value of Open Short Option Contracts   | -110,862,284.92  | -112,061,993.91  | -115,359,109.92  | -111,516,602.12  | -111,993,344.03  | -116,375,440.15  | -124,151,765.47  | -99,333,590.13   | -110,377,063.34  | -105,842,659.23  | -114,146,636.48  | -114,019,439.75  | -107,640,540.58  |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Net Liquidating Equity   | 7,039,189.42   | 7,102,959.42   | 7,200,197.64   | 7,155,182.88   | 7,238,674.81   | 7,232,951.26   | 7,345,697.90   | 7,237,857.32   | 7,201,228.83   | 7,214,215.11   | 7,302,184.15   | 7,301,902.91   | 7,226,938.07   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,911,783.33   | 4,911,783.33   | 4,918,214.58   | 4,918,214.58   | 4,918,214.58   | 4,918,214.58   | 4,922,045.83   | 4,923,473.33   | 4,923,617.78   | 4,926,486.11   | 4,926,486.11   | 4,927,956.39   | 4,928,489.44   |
| 12. Segregated Funds on Hand  | 8,425,770.56   | 8,425,770.56   | 9,138,314.73   | 9,138,314.73   | 9,138,314.73   | 9,138,314.73   | 9,447,258.18   | 9,138,314.73   | 9,480,033.64   | 9,357,804.15   | 9,357,804.15   | 9,357,804.15   | 9,344,885.18   |
| <b>13. Total Amount in Segregation</b>  | <b>580,116,966.91</b>                                      | <b>575,740,001.38</b>                                      | <b>577,211,356.51</b>                                      | <b>581,367,553.38</b>                                      | <b>570,904,135.65</b>                                      | <b>592,820,722.71</b>                                      | <b>596,199,428.33</b>                                      | <b>597,457,092.50</b>  | <b>569,031,822.26</b>                                      | <b>568,643,954.18</b>                                      | <b>563,313,120.16</b>                                      | <b>551,132,436.50</b>                                      | <b>553,037,105.24</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,374,981.21</b>                                       | <b>18,015,630.86</b>                                       | <b>16,464,112.81</b>                                       | <b>16,525,147.80</b>                                       | <b>16,875,082.13</b>                                       | <b>17,316,070.65</b>                                       | <b>17,703,857.76</b>                                       | <b>16,108,351.22</b>   | <b>16,478,954.09</b>                                       | <b>16,828,385.44</b>                                       | <b>17,254,374.78</b>                                       | <b>17,708,183.14</b>                                       | <b>16,170,473.97</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>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,374,981.21</b>  | <b>9,015,630.86</b>  | <b>7,464,112.81</b>  | <b>7,525,147.80</b>  | <b>7,875,082.13</b>  | <b>8,316,070.65</b>  | <b>8,703,857.76</b>  | <b>7,108,351.22</b>  | <b>7,478,954.09</b>  | <b>7,828,385.44</b>  | <b>8,254,374.78</b>  | <b>8,708,183.14</b>  | <b>7,170,473.97</b>  |

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

|  | 10/30/23              | 10/31/23              | 11/1/23               | 11/2/23               | 11/3/23               | 11/6/23               | 11/7/23               | 11/8/23               | 11/9/23               | 11/10/23              | 11/13/23              | 11/14/23              | 11/15/23              |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  | 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  | 382,501,108.55        | 391,338,172.32        | 379,588,967.25        | 374,801,870.63        | 371,169,199.72        | 349,667,386.71        | 346,257,731.13        | 348,494,433.35        | 361,331,290.68        | 361,948,401.00        | 348,665,983.65        | 340,478,335.28        | 362,029,230.17        |
| B. Securities  | 126,280,303.81        | 123,632,481.14        | 123,811,211.73        | 123,866,952.18        | 123,882,542.86        | 124,053,810.45        | 123,813,230.74        | 124,026,651.03        | 122,972,184.30        | 122,880,500.10        | 122,909,849.21        | 123,637,730.96        | 123,598,147.26        |
| 2. Net unrealized profit (loss) in open futures contracts            | 27,912,352.34         | 8,106,190.69          | 1,577,103.41          | 5,901,894.88          | 10,434,224.07         | 11,034,923.01         | 8,335,771.97          | 4,838,062.07          | (3,059,190.21)        | 177,214.09            | (2,032,311.13)        | (14,398,786.01)       | (14,280,028.35)       |
| 3. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased                   | 106,451,856.32        | 107,003,936.64        | 104,957,463.12        | 106,475,462.17        | 103,720,101.72        | 103,700,673.92        | 106,176,506.79        | 108,779,746.28        | 108,665,457.47        | 110,566,104.27        | 108,506,906.17        | 110,448,911.52        | 109,657,761.04        |
| B. Market value of open option contracts granted                     | (106,117,394.41)      | (93,919,557.36)       | (79,374,738.25)       | (78,132,305.37)       | (78,197,751.71)       | (78,757,199.45)       | (81,077,486.83)       | (86,044,008.49)       | (87,587,019.75)       | (88,584,099.95)       | (86,767,480.97)       | (89,069,968.54)       | (88,010,030.01)       |
| 4. Net Equity  | <b>537,028,226.60</b> | <b>536,161,223.44</b> | <b>530,560,007.26</b> | <b>532,913,874.50</b> | <b>531,008,316.66</b> | <b>509,699,594.64</b> | <b>503,505,753.81</b> | <b>500,094,884.24</b> | <b>502,322,722.49</b> | <b>506,988,119.51</b> | <b>491,282,946.93</b> | <b>471,096,223.20</b> | <b>492,995,080.12</b> |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 372,384.35            | 108,362.19            | 108,234.36            | 172,065.06            | 564,677.81            | 399,755.13            | 546,531.12            | 1,222,293.48          | 1,177,984.69          | 614,110.72            | 505,327.90            | 413,226.18            | 556,185.69            |
| Less: Amount Offset by Customer Owned Securities                     | (333,876.39)          | (69,142.01)           | (68,555.61)           | (112,815.33)          | (500,498.40)          | (361,019.13)          | (508,158.85)          | (1,184,322.08)        | (1,140,121.31)        | (575,021.61)          | (466,468.66)          | (373,841.59)          | (425,209.04)          |
| Net Debits   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</b>                           | <b>537,066,734.56</b> | <b>536,200,443.62</b> | <b>530,599,686.01</b> | <b>532,973,124.23</b> | <b>531,072,496.07</b> | <b>509,738,330.64</b> | <b>503,544,126.08</b> | <b>500,132,855.64</b> | <b>502,360,585.87</b> | <b>507,027,208.62</b> | <b>491,321,806.17</b> | <b>471,135,607.79</b> | <b>493,126,056.77</b> |
| <b>Funds In Segregated Accounts</b>                                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 348,682,588.43        | 350,411,556.68        | 334,142,073.76        | 317,974,601.28        | 317,125,417.44        | 303,292,542.82        | 293,602,504.65        | 292,049,424.31        | 292,033,425.00        | 297,067,506.30        | 282,208,923.33        | 264,614,025.99        | 284,781,158.23        |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | 255,395.83            | -                     |
| 8. Funds at Exchanges:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 13,938,642.47         | 11,356,123.98         | 10,453,074.16         | 10,421,641.40         | 11,897,081.26         | 14,996,788.93         | 11,441,494.08         | 12,678,732.25         | 12,448,994.76         | 13,897,588.43         | 13,071,879.41         | 14,502,808.81         | 13,130,848.82         |
| B. Securities Representing Investment of Customers' Funds            | 58,477,867.08         | 58,483,462.97         | 58,604,084.50         | 58,617,752.34         | 58,626,576.42         | 58,659,611.18         | 58,670,812.77         | 58,679,021.86         | 58,688,340.95         | 58,695,976.58         | 58,719,241.34         | 58,735,485.43         | 58,744,222.02         |
| C. Securities Held for Particular Customers in Lieu of Cash          | 112,004,848.07        | 109,476,392.49        | 109,508,058.03        | 109,517,809.41        | 109,532,669.12        | 109,597,709.01        | 109,525,912.51        | 109,537,274.91        | 108,642,576.28        | 108,654,278.96        | 108,700,074.05        | 109,052,134.91        | 109,300,647.27        |
| 9. Net Settlement from/(to) Derivatives Clearing                     | -1,430,289.14         | -11,705,096.65        | -11,091,086.69        | 2,610,003.00          | 3,329,939.93          | -6,554,342.73         | 1,085,223.72          | 804,112.78            | 4,129,002.91          | 1,772,934.28          | 2,262,480.17          | -1,734,683.46         | 1,386,045.09          |
| 10. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts                               | 106,450,316.32        | 107,003,056.64        | 104,956,913.12        | 106,474,912.17        | 103,719,738.12        | 103,700,541.52        | 106,176,396.71        | 108,779,636.20        | 108,665,347.47        | 110,566,104.27        | 108,506,906.07        | 110,448,911.42        | 109,654,760.94        |
| B. Value of Open Short Option Contracts                              | -106,117,394.41       | -93,919,557.36        | -79,374,738.25        | -78,132,305.37        | -78,197,751.71        | -78,757,199.45        | -81,077,486.88        | -86,044,008.54        | -87,587,019.75        | -88,584,099.95        | -86,767,481.02        | -89,069,968.59        | -88,010,030.06        |
| 11. Net Equities with Other FCM's                                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity  | 7,343,749.50          | 7,625,444.03          | 7,689,750.91          | 7,631,625.70          | 7,577,656.56          | 7,676,034.89          | 7,700,900.63          | 7,664,254.28          | 7,550,849.37          | 7,553,992.10          | 7,647,866.34          | 7,728,699.28          | 7,618,687.01          |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | 4,930,570.56          | 4,931,309.17          | 4,932,175.56          | 4,933,481.53          | 4,934,212.50          | 4,936,707.50          | 4,937,494.72          | 4,938,280.56          | 4,938,948.33          | 4,939,732.78          | 4,941,611.11          | 4,942,670.14          | 4,943,309.17          |
| 12. Segregated Funds on Hand   | 9,344,885.18          | 9,224,779.49          | 9,370,978.15          | 9,415,661.24          | 9,415,661.24          | 9,519,393.94          | 9,349,823.51          | 9,551,095.56          | 9,390,659.69          | 9,286,488.36          | 9,268,164.05          | 9,387,530.08          | 9,354,190.82          |
| <b>13. Total Amount in Segregation</b>                               | <b>553,625,784.05</b> | <b>552,887,471.43</b> | <b>549,191,283.24</b> | <b>549,465,182.70</b> | <b>547,961,200.89</b> | <b>527,067,787.61</b> | <b>521,413,076.43</b> | <b>518,637,824.17</b> | <b>518,901,125.01</b> | <b>523,850,502.10</b> | <b>508,559,664.85</b> | <b>488,863,009.84</b> | <b>510,903,839.30</b> |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>16,559,049.49</b>  | <b>16,687,027.82</b>  | <b>18,591,597.23</b>  | <b>16,492,058.47</b>  | <b>16,888,704.82</b>  | <b>17,329,456.97</b>  | <b>17,868,950.35</b>  | <b>18,504,968.52</b>  | <b>16,540,539.14</b>  | <b>16,823,293.48</b>  | <b>17,237,858.68</b>  | <b>17,727,402.05</b>  | <b>17,777,782.54</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>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   | <b>9,000,000.00</b>   |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>7,559,049.49</b>   | <b>7,687,027.82</b>   | <b>9,591,597.23</b>   | <b>7,492,058.47</b>   | <b>7,888,704.82</b>   | <b>8,329,456.97</b>   | <b>8,868,950.35</b>   | <b>9,504,968.52</b>   | <b>7,540,539.14</b>   | <b>7,823,293.48</b>   | <b>8,237,858.68</b>   | <b>8,727,402.05</b>   | <b>8,777,782.54</b>   |

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

|   | 11/16/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/17/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/20/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/21/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/22/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/23/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/24/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/27/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/28/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/29/23<br>Total<br>All Currencies<br>Converted to<br>USD | 11/30/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/1/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/4/23<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|--|--|--|--|--|--|--|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |  |  |  |  |  |  |  |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Cash   | 361,056,142.31   | 349,582,403.99   | 352,423,039.55   | 352,619,811.42   | 360,750,869.53   | 361,143,621.47   | 365,409,423.24   | 373,523,900.03   | 374,586,987.77   | 360,525,082.40   | 361,063,350.84   | 382,134,056.38  | 383,211,569.73  |
| B. Securities   | 123,764,233.71   | 123,680,962.34   | 123,727,106.23   | 123,727,106.23   | 123,727,106.23   | 123,727,106.23   | 123,786,867.21   | 123,602,887.64   | 123,602,887.06   | 121,362,010.28   | 124,655,581.08   | 115,707,683.53  | 116,132,988.75  |
| 2. Net unrealized profit (loss) in open futures contracts   | (16,482,260.27)  | (1,875,065.73)   | (14,400,617.23)  | (14,853,816.30)  | (17,461,448.30)  | (18,308,956.21)  | (13,877,297.91)  | (22,864,817.18)  | (16,209,722.44)  | (15,149,182.55)  | (13,374,365.39)  | (13,165,376.49)   | (7,042,841.33)  |
| 3. Exchange Traded Options:   |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Market value of open option contracts purchased  | 111,579,239.53   | 91,454,343.72  | 100,795,186.20   | 100,441,108.64   | 101,751,386.46   | 101,751,386.46   | 90,926,019.31  | 104,591,762.05   | 106,869,365.32   | 108,886,819.58   | 107,235,110.42   | 108,974,821.46  | 108,041,509.26  |
| B. Market value of open option contracts granted  | (91,446,224.81)  | (75,628,081.18)  | (79,736,425.12)  | (81,084,535.10)  | (82,886,407.74)  | (82,886,388.99)  | (76,526,499.94)  | (86,395,028.18)  | (87,523,534.71)  | (85,009,206.18)  | (84,744,400.17)  | (89,161,773.97)   | (89,569,332.89)   |
| 4. Net Equity   | <b>488,471,130.47</b>                                      | <b>487,214,563.14</b>                                      | <b>482,808,289.62</b>                                      | <b>480,849,674.88</b>                                      | <b>485,881,506.18</b>                                      | <b>485,426,768.95</b>                                      | <b>489,718,511.91</b>                                      | <b>492,458,704.35</b>                                      | <b>501,325,983.00</b>                                      | <b>490,615,523.53</b>                                      | <b>494,835,276.79</b>                                      | <b>504,489,410.91</b>                                     | <b>510,773,893.51</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 894,052.43<br>(719,707.50)                                 | 529,588.07<br>(370,118.17)                                 | 556,772.57<br>(327,277.14)                                 | 510,235.33<br>(347,710.48)                                 | 378,932.28<br>(248,404.93)                                 | 378,932.28<br>(248,404.93)                                 | 538,678.07<br>(245,275.33)                                 | 564,954.98<br>(245,275.33)                                 | 646,754.30<br>(285,201.27)                                 | 706,371.31<br>(323,294.27)                                 | 648,129.31<br>(262,808.43)                                 | 315,599.72<br>(281,450.33)                                | 334,212.94<br>(295,433.03)                                |
| Net Debits  |  |  |  |  |  |  |  |  |  |  |  |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>488,645,475.40</b>                                      | <b>487,374,033.04</b>                                      | <b>483,037,785.05</b>                                      | <b>481,012,199.73</b>                                      | <b>486,012,033.53</b>                                      | <b>485,557,296.30</b>                                      | <b>490,011,914.65</b>                                      | <b>492,778,384.00</b>                                      | <b>501,687,536.03</b>                                      | <b>490,998,600.57</b>                                      | <b>495,220,597.67</b>                                      | <b>504,523,560.30</b>                                     | <b>510,812,673.42</b>                                     |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |  |  |  |  |  |  |  |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Cash   | 285,146,097.96   | 281,141,618.40   | 274,047,394.74   | 274,995,342.26   | 279,814,155.61   | 279,814,155.61   | 281,924,107.00   | 296,493,504.18   | 304,065,517.86   | 294,095,040.84   | 293,369,778.67   | 313,674,436.85  | 317,565,120.73  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -  | -  | -  | 2,499,634.72   | 2,499,634.72   | -  | -  | -   | -   |
| 8. Funds at Exchanges:  |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Cash   | 13,222,623.84  | 14,002,932.86  | 13,286,143.79  | 12,732,359.64  | 13,913,756.86  | 15,541,800.42  | 12,457,378.96  | 16,052,639.76  | 16,046,679.55  | 17,691,309.85  | 12,924,238.84  | 14,117,308.74   | 16,629,258.78   |
| B. Securities Representing Investment of Customers' Funds   | 58,754,708.61  | 58,763,953.94  | 58,790,114.95  | 58,790,114.95  | 58,790,114.95  | 58,790,114.95  | 58,823,676.30  | 49,227,182.83  | 49,227,182.83  | 49,244,750.51  | 49,251,397.73  | 49,262,656.81   | 49,285,561.19   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 109,331,725.66   | 109,340,981.10   | 109,384,954.98   | 109,384,954.98   | 109,384,954.98   | 109,384,954.98   | 109,439,272.33   | 107,005,679.69   | 106,709,676.11   | 106,763,000.70   | 109,920,908.28   | 110,124,241.28  | 110,542,304.02  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -1,846,737.04  | 4,906,344.98   | 1,101,550.00   | 1,197,391.02   | 1,664,592.20   | -386,325.13  | 10,046,122.11  | -266,802.25  | 978,231.05   | -5,708,131.54  | 1,506,489.64   | 2,306,578.66  | 1,273,345.55  |
| 10. Exchange Traded Options:  |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Value of Open Long Option Contracts  | 111,576,139.53   | 91,452,643.60  | 100,786,960.48   | 100,432,502.92   | 101,744,203.94   | 101,744,203.94   | 90,920,670.51  | 104,586,041.40   | 106,865,815.72   | 108,884,255.58   | 107,234,114.42   | 108,974,373.46  | 108,040,254.86  |
| B. Value of Open Short Option Contracts   | -91,446,224.81   | -75,628,081.23   | -79,736,425.17   | -81,084,535.15   | -82,886,407.79   | -82,886,389.04   | -76,526,499.94   | -86,395,028.18   | -87,523,534.71   | -85,009,206.23   | -84,744,400.22   | -89,161,774.02  | -89,569,332.94  |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |  |  |  |  |  |  |   |   |
| A. Net Liquidating Equity   | 7,666,980.45   | 7,656,972.10   | 7,522,103.92   | 7,466,521.58   | 7,511,194.09   | 7,511,193.80   | 7,473,057.56   | 7,423,637.49   | 7,325,239.78   | 7,329,630.15   | 7,611,698.43   | 7,639,399.80  | 7,576,945.07  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,944,175.00   | 4,945,026.67   | 4,947,196.67   | 4,947,196.67   | 4,947,196.67   | 4,947,196.67   | 4,949,946.25   | 4,951,801.67   | 4,951,801.67   | 4,953,422.22   | 4,954,080.00   | 4,954,834.72  | 4,956,913.61  |
| 12. Segregated Funds on Hand  | 9,488,333.04   | 9,394,954.58   | 9,394,954.58   | 9,394,954.58   | 9,394,954.58   | 9,394,954.58   | 9,397,648.63   | 9,441,774.56   | 9,441,774.56   | 9,645,587.36   | 9,780,592.80   | 628,607.52  | 633,771.11  |
| <b>13. Total Amount in Segregation</b>  | <b>506,837,822.24</b>                                      | <b>505,977,347.00</b>                                      | <b>499,524,948.94</b>                                      | <b>498,256,803.44</b>                                      | <b>504,278,716.09</b>                                      | <b>503,855,860.78</b>                                      | <b>508,905,379.72</b>                                      | <b>511,020,065.86</b>                                      | <b>520,588,019.14</b>                                      | <b>507,889,659.45</b>                                      | <b>511,808,898.60</b>                                      | <b>522,520,663.84</b>                                     | <b>526,934,141.98</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>18,192,346.83</b>                                       | <b>18,603,313.95</b>                                       | <b>16,487,163.88</b>                                       | <b>17,244,603.71</b>                                       | <b>18,266,682.56</b>                                       | <b>18,298,564.48</b>                                       | <b>18,893,465.06</b>                                       | <b>18,241,681.87</b>                                       | <b>18,900,483.11</b>                                       | <b>16,891,058.87</b>                                       | <b>16,588,300.93</b>                                       | <b>17,997,103.54</b>                                      | <b>16,121,468.56</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>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>9,192,346.83</b>  | <b>9,603,313.95</b>  | <b>7,487,163.88</b>  | <b>8,244,603.71</b>  | <b>9,266,682.56</b>  | <b>9,298,564.48</b>  | <b>9,893,465.06</b>  | <b>9,241,681.87</b>  | <b>9,900,483.11</b>  | <b>7,891,058.87</b>  | <b>7,588,300.93</b>  | <b>8,997,103.54</b>                                       | <b>7,121,468.56</b>                                       |

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

|   | 12/5/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/6/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/7/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/8/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/11/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/12/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/13/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/14/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/15/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/18/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/19/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/20/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/21/23<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|---|---|---|---|--|--|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |  |  |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Cash   | 367,492,483.75  | 370,874,381.93  | 376,290,739.90  | 374,514,172.33  | 381,691,938.07   | 383,180,470.50   | 382,739,011.83   | 376,727,429.25   | 387,856,391.87   | 371,790,956.69   | 347,890,094.07   | 386,843,184.50   | 389,392,953.49   |
| B. Securities   | 115,854,244.27  | 115,854,244.27  | 114,597,994.15  | 114,576,258.35  | 114,588,244.47   | 114,635,548.68   | 114,710,652.35   | 114,259,579.28   | 114,255,912.58   | 114,282,382.74   | 114,595,664.40   | 114,626,815.22   | 114,594,186.56   |
| 2. Net unrealized profit (loss) in open futures contracts   | (1,298,098.69)  | (3,962,363.29)  | (6,088,789.85)  | (4,309,403.33)  | (21,915,121.69)  | (23,044,293.57)  | (30,600,449.83)  | (37,098,262.30)  | (45,415,217.12)  | (45,335,437.23)  | (26,100,337.73)  | (41,747,155.48)  | (34,969,493.84)  |
| 3. Exchange Traded Options:   |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 109,423,638.40  | 113,138,095.60  | 114,844,053.96  | 112,737,986.53  | 112,570,227.93   | 115,890,364.74   | 122,040,929.83   | 124,027,120.96   | 111,190,026.45   | 124,216,970.35   | 122,777,395.20   | 123,256,524.04   | 119,018,808.84   |
| B. Market value of open option contracts granted  | (89,741,155.08)   | (92,805,059.09)   | (95,779,856.92)   | (92,285,386.47)   | (90,626,490.01)  | (95,533,136.76)  | (97,489,373.21)  | (99,343,617.62)  | (95,473,516.08)  | (101,085,387.55)   | (100,639,778.33)   | (101,539,970.98)   | (102,360,245.10)   |
| 4. Net Equity   | <b>501,731,112.64</b>                                     | <b>503,099,299.42</b>                                     | <b>503,864,141.25</b>                                     | <b>505,233,627.42</b>                                     | <b>496,308,798.78</b>                                      | <b>495,128,953.59</b>                                      | <b>491,400,770.98</b>                                      | <b>478,572,249.57</b>                                      | <b>472,413,597.70</b>                                      | <b>463,869,485.00</b>                                      | <b>458,523,037.61</b>                                      | <b>481,439,397.30</b>                                      | <b>485,676,209.94</b>                                      |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 306,259.70<br>(246,929.13)                                | 247,903.73<br>(213,514.23)                                | 248,179.04<br>(213,840.03)                                | 287,966.23<br>(226,850.73)                                | 288,891.96<br>(254,060.03)                                 | 291,590.71<br>(255,410.76)                                 | 304,978.09<br>(268,253.38)                                 | 303,665.18<br>(211,991.34)                                 | 341,377.22<br>(305,971.68)                                 | 339,827.98<br>(303,967.17)                                 | 438,781.31<br>(402,584.14)                                 | 404,331.67<br>(367,363.98)                                 | 389,585.85<br>(355,657.63)                                 |
| Net Debits  |   |   |   |   |  |  |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>501,790,443.21</b>                                     | <b>503,133,688.92</b>                                     | <b>503,898,480.26</b>                                     | <b>505,294,742.92</b>                                     | <b>496,343,630.71</b>                                      | <b>495,165,133.54</b>                                      | <b>491,437,495.69</b>                                      | <b>478,663,923.41</b>                                      | <b>472,449,003.24</b>                                      | <b>463,905,345.81</b>                                      | <b>458,559,234.78</b>                                      | <b>481,476,364.99</b>                                      | <b>485,710,138.16</b>                                      |
| <b>Funds In Segregated Accounts</b>   |   |   |   |   |  |  |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Cash   | 308,179,928.56  | 308,277,606.31  | 314,600,231.89  | 316,091,150.78  | 313,336,077.07   | 307,158,832.07   | 307,007,050.10   | 299,119,997.67   | 294,222,639.75   | 285,473,480.87   | 280,856,709.69   | 296,331,465.56   | 307,765,283.92   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:  |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Cash   | 15,510,126.64   | 16,359,548.74   | 16,009,111.29   | 16,510,233.51   | 10,766,000.97  | 13,338,241.14  | 18,174,447.90  | 14,656,276.15  | 11,746,460.53  | 19,906,165.48  | 13,295,032.58  | 17,488,386.07  | 15,917,450.48  |
| B. Securities Representing Investment of Customers' Funds   | 49,291,332.01   | 49,291,332.01   | 49,306,324.23   | 49,311,566.07   | 49,325,445.99  | 49,344,808.85  | 34,626,010.22  | 34,631,308.80  | 34,632,045.06  | 34,651,091.20  | 34,654,604.35  | 34,662,085.33  | 34,666,852.00  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 110,270,352.12  | 110,270,352.12  | 109,008,640.20  | 108,993,487.27  | 109,011,645.22   | 109,056,216.10   | 109,133,740.02   | 108,663,294.81   | 108,661,990.15   | 108,688,908.68   | 108,704,075.85   | 108,734,342.88   | 109,093,216.56   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 2,133,672.47  | 1,908,548.00  | -374,589.90   | -1,899,399.55   | -3,420,883.81  | -1,173,173.71  | 1,551,904.49   | 527,252.07   | 11,115,884.92  | -4,088,767.88  | 2,352,552.99   | 6,188,315.23   | 4,122,649.66   |
| 10. Exchange Traded Options:  |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 109,423,235.20  | 113,137,871.60  | 114,843,874.76  | 112,737,807.33  | 112,570,048.73   | 115,890,185.54   | 122,040,750.63   | 124,026,941.76   | 111,190,026.45   | 124,216,970.35   | 122,777,395.20   | 123,256,524.04   | 119,014,418.44   |
| B. Value of Open Short Option Contracts   | -89,741,155.13  | -92,805,059.09  | -95,779,856.92  | -92,285,386.47  | -90,626,490.01   | -95,533,136.76   | -97,489,373.21   | -99,343,617.62   | -95,473,516.08   | -101,085,387.55  | -100,639,778.33  | -101,539,970.98  | -102,360,245.10  |
| 11. Net Equities with Other FCM's   |   |   |   |   |  |  |  |  |  |  |  |  |  |
| A. Net Liquidating Equity   | 7,656,066.47  | 8,164,928.36  | 8,184,573.93  | 8,166,994.19  | 8,249,052.59   | 8,090,445.88   | 8,315,589.97   | 8,345,630.31   | 8,490,363.18   | 8,462,945.34   | 8,501,273.63   | 8,750,445.17   | 8,686,245.96   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,957,587.50  | 4,957,587.50  | 4,959,283.33  | 4,959,949.31  | 4,960,662.50   | 4,962,755.83   | 4,963,520.83   | 4,964,352.50   | 4,964,933.33   | 4,967,062.50   | 4,967,855.56   | 4,968,538.33   | 4,969,270.00   |
| 12. Segregated Funds on Hand  | 626,304.65  | 626,304.65  | 630,070.62  | 622,821.78  | 615,936.75   | 616,576.75   | 613,391.50   | 631,931.97   | 628,989.10   | 626,411.56   | 923,733.00   | 923,934.00   | 531,700.00   |
| <b>13. Total Amount in Segregation</b>  | <b>518,307,450.49</b>                                     | <b>520,189,020.19</b>                                     | <b>521,387,663.44</b>                                     | <b>523,209,224.20</b>                                     | <b>514,787,496.00</b>                                      | <b>511,751,751.69</b>                                      | <b>508,937,032.44</b>                                      | <b>496,223,368.42</b>                                      | <b>490,179,816.40</b>                                      | <b>481,818,880.54</b>                                      | <b>476,393,454.52</b>                                      | <b>499,764,065.63</b>                                      | <b>502,406,841.92</b>                                      |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>16,517,007.28</b>                                      | <b>17,055,331.27</b>                                      | <b>17,489,183.18</b>                                      | <b>17,914,481.28</b>                                      | <b>18,443,865.29</b>                                       | <b>16,586,618.15</b>                                       | <b>17,499,536.75</b>                                       | <b>17,559,445.00</b>                                       | <b>17,730,813.15</b>                                       | <b>17,913,534.73</b>                                       | <b>17,834,219.74</b>                                       | <b>18,287,700.64</b>                                       | <b>16,696,703.76</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>9,000,000.00</b>                                       | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>7,517,007.28</b>                                       | <b>8,055,331.27</b>                                       | <b>8,489,183.18</b>                                       | <b>8,914,481.28</b>                                       | <b>9,443,865.29</b>  | <b>7,586,618.15</b>  | <b>8,499,536.75</b>  | <b>8,559,445.00</b>  | <b>8,730,813.15</b>  | <b>8,913,534.73</b>  | <b>8,834,219.74</b>  | <b>9,287,700.64</b>  | <b>7,696,703.76</b>  |

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

|   | 12/22/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/25/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/26/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/27/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/28/23<br>Total<br>All Currencies<br>Converted to<br>USD | 12/29/23<br>Total<br>All Currencies<br>Converted to<br>USD | 1/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/4/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/5/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/9/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|--|--|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 388,819,492.50   | 388,438,630.70   | 399,227,047.61   | 397,191,638.04   | 403,549,713.54   | 433,065,186.65   | 432,922,820.44   | 423,555,402.73   | 408,729,015.94   | 398,224,171.68   | 390,668,426.84   | 394,039,094.58   | 373,805,821.03   |
| B. Securities   | 114,621,717.87   | 114,621,717.87   | 115,665,200.72   | 115,814,710.95   | 115,830,095.15   | 115,830,095.15   | 115,892,790.98   | 115,896,914.54   | 115,902,260.91   | 115,918,242.98   | 115,942,777.16   | 115,975,090.51   | 115,795,237.02   |
| 2. Net unrealized profit (loss) in open futures contracts   | (36,422,362.19)  | (36,042,440.52)  | (44,966,680.22)  | (43,168,560.22)  | (42,735,351.75)  | (40,712,180.86)  | (40,577,127.86)  | (29,797,214.62)  | (31,744,865.48)  | (29,604,496.59)  | (27,024,329.69)  | (22,255,480.17)  | (25,772,200.74)  |
| 3. Exchange Traded Options:   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 120,617,935.48   | 120,617,935.48   | 120,306,186.32   | 128,927,888.78   | 272,585,644.28   | 226,289,472.96   | 226,289,472.96   | 226,981,624.77   | 239,949,058.49   | 234,063,232.49   | 227,214,026.92   | 229,346,187.62   | 231,026,095.44   |
| B. Market value of open option contracts granted  | (99,473,419.29)  | (99,473,419.38)  | (98,577,555.48)  | (103,608,882.75)   | (252,991,400.39)   | (229,827,872.63)   | (229,827,872.63)   | (231,319,585.92)   | (231,620,645.97)   | (215,057,069.26)   | (210,846,561.01)   | (210,738,292.91)   | (206,630,642.06)   |
| 4. Net Equity   | <b>488,163,364.36</b>                                      | <b>488,162,424.14</b>                                      | <b>491,654,198.94</b>                                      | <b>495,156,794.81</b>                                      | <b>496,238,700.83</b>                                      | <b>504,644,701.26</b>                                      | <b>504,700,083.89</b>                                    | <b>505,317,141.50</b>                                    | <b>501,214,823.89</b>                                    | <b>503,544,081.31</b>                                    | <b>495,954,340.22</b>                                    | <b>506,366,599.62</b>                                    | <b>488,224,310.70</b>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 386,332.68<br>(352,342.96)                                 | 386,332.68<br>(352,342.96)                                 | 364,890.37<br>(330,962.15)                                 | 297,060.51<br>(262,590.85)                                 | 310,677.12<br>(252,890.73)                                 | 339,722.28<br>(305,750.06)                                 | 339,722.28<br>(305,750.06)                               | 300,988.86<br>(267,016.64)                               | 421,032.34<br>(386,258.25)                               | 630,869.48<br>(596,468.70)                               | 823,550.92<br>(789,488.44)                               | 947,784.81<br>(913,485.50)                               | 975,785.62<br>(941,840.94)                               |
| Net Debits  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</b>  | <b>488,197,354.08</b>                                      | <b>488,196,413.86</b>                                      | <b>491,688,127.16</b>                                      | <b>495,191,264.47</b>                                      | <b>496,296,487.22</b>                                      | <b>504,678,673.48</b>                                      | <b>504,734,056.11</b>                                    | <b>505,351,113.72</b>                                    | <b>501,249,597.98</b>                                    | <b>503,578,482.09</b>                                    | <b>495,988,402.70</b>                                    | <b>506,400,898.93</b>                                    | <b>488,258,255.38</b>                                    |
| <b>Funds In Segregated Accounts</b>   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 314,297,844.33   | 314,297,844.33   | 317,696,575.95   | 316,066,467.47   | 317,224,106.96   | 316,722,538.23   | 316,722,538.23   | 324,506,465.30   | 322,207,219.70   | 319,582,267.26   | 313,875,869.94   | 312,730,664.69   | 302,560,937.73   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 2,998,245.00   | 2,998,245.00   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| 8. Funds at Exchanges:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Cash   | 15,220,635.55  | 15,220,635.55  | 11,788,456.34  | 10,839,300.62  | 14,642,366.41  | 28,281,713.14  | 28,281,713.14  | 43,304,652.05  | 40,646,474.51  | 29,710,711.89  | 18,339,942.56  | 28,472,820.40  | 23,692,699.45  |
| B. Securities Representing Investment of Customers' Funds   | 34,669,387.37  | 34,669,387.37  | 34,691,751.11  | 34,695,381.60  | 34,700,478.75  | 34,700,478.75  | 34,722,246.04  | 34,724,600.53  | 34,728,812.80  | 33,341,484.07  | 33,347,488.95  | 33,362,335.96  | 33,365,614.34  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 106,116,232.59   | 106,116,232.59   | 110,151,022.38   | 110,301,400.95   | 110,316,054.87   | 110,316,054.87   | 110,376,524.32   | 110,383,156.20   | 110,394,429.24   | 110,406,290.76   | 110,428,775.91   | 110,467,540.51   | 110,476,607.77   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -3,292,368.52  | -3,292,367.89  | -1,114,263.85  | 1,617,000.59   | 3,982,273.49   | 21,600,678.28  | 21,600,678.84  | 1,557,367.13   | -12,301,345.08   | -5,734,072.83  | 6,877,812.15   | 6,464,438.98   | -1,913,469.49  |
| 10. Exchange Traded Options:  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 120,612,111.48   | 120,612,111.48   | 120,301,527.12   | 128,923,677.58   | 272,585,644.28   | 226,289,472.96   | 226,289,472.96   | 226,980,024.77   | 239,946,258.49   | 234,061,092.49   | 227,210,266.92   | 229,337,687.62   | 231,020,755.44   |
| B. Value of Open Short Option Contracts   | -99,473,419.29   | -99,473,419.38   | -98,577,555.48   | -103,608,882.75  | -252,991,400.39  | -229,827,872.63  | -229,827,872.63  | -231,319,585.92  | -231,620,645.97  | -215,057,069.26  | -210,846,561.01  | -210,738,292.91  | -206,630,642.06  |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A. Net Liquidating Equity   | 8,603,305.30   | 8,603,305.52   | 8,540,974.39   | 8,472,034.50   | 8,168,762.47   | 8,468,403.19   | 8,468,403.19   | 8,540,444.89   | 8,583,640.12   | 8,579,691.73   | 8,402,590.05   | 8,432,872.94   | 8,535,993.05   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,969,990.28   | 4,969,990.28   | 4,972,928.33   | 4,973,710.00   | 4,974,440.28   | 4,974,440.28   | 4,977,266.67   | 4,978,008.33   | 4,978,781.67   | 4,979,552.22   | 4,980,301.25   | 4,982,500.00   | 4,983,181.25   |
| 12. Segregated Funds on Hand  | 537,250.00   | 537,250.00   | 541,250.00   | 539,600.00   | 539,600.00   | 539,600.00   | 539,000.00   | 535,750.00   | 529,050.00   | 532,400.00   | 533,700.00   | 525,050.00   | 335,448.00   |
| <b>13. Total Amount in Segregation</b>  | <b>505,259,214.10</b>                                      | <b>505,259,214.86</b>                                      | <b>508,992,666.30</b>                                      | <b>512,819,690.57</b>                                      | <b>514,142,327.12</b>                                      | <b>522,065,507.08</b>                                      | <b>522,149,970.76</b>                                    | <b>524,190,883.28</b>                                    | <b>518,092,675.46</b>                                    | <b>520,402,348.34</b>                                    | <b>513,150,186.72</b>                                    | <b>524,037,618.18</b>                                    | <b>506,427,125.47</b>                                    |
| <b>14. Excess (deficiency) funds in segregation</b>   | <b>17,061,860.02</b>                                       | <b>17,062,801.00</b>                                       | <b>17,304,539.14</b>                                       | <b>17,628,426.10</b>                                       | <b>17,845,839.91</b>                                       | <b>17,386,833.59</b>                                       | <b>17,415,914.65</b>                                     | <b>18,839,769.57</b>                                     | <b>16,843,077.48</b>                                     | <b>16,823,866.26</b>                                     | <b>17,161,784.01</b>                                     | <b>17,636,719.25</b>                                     | <b>18,168,870.09</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>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>  | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      | <b>9,000,000.00</b>                                      |
| <b>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>8,061,860.02</b>  | <b>8,062,801.00</b>  | <b>8,304,539.14</b>  | <b>8,628,426.10</b>  | <b>8,845,839.91</b>  | <b>8,386,833.59</b>  | <b>8,415,914.65</b>                                      | <b>9,839,769.57</b>                                      | <b>7,843,077.48</b>                                      | <b>7,823,866.26</b>                                      | <b>8,161,784.01</b>                                      | <b>8,636,719.25</b>                                      | <b>9,168,870.09</b>                                      |

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

|   | 1/10/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/11/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/12/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/15/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/16/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/17/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 1/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 364,997,966.26  | 368,344,389.91  | 360,788,853.21  | 359,040,354.14  | 359,180,401.89  | 367,117,444.25  | 370,932,761.13  | 403,232,131.37  | 395,755,792.02  | 396,649,933.85  | 393,243,775.78  | 385,721,664.87  | 378,369,531.47  |
| B. Securities   | 115,810,680.55  | 113,126,124.07  | 113,141,173.99  | 113,186,323.76  | 113,197,412.57  | 113,576,747.07  | 113,405,514.79  | 113,411,388.71  | 113,456,681.32  | 113,443,342.68  | 113,283,807.73  | 113,314,258.76  | 113,322,148.53  |
| 2. Net unrealized profit (loss) in open futures contracts   | (31,095,202.92)   | (33,397,494.84)   | (35,746,690.63)   | (33,982,794.70)   | (28,185,021.17)   | (29,955,715.00)   | (37,924,872.79)   | (36,584,302.32)   | (41,604,661.99)   | (45,773,030.93)   | (47,504,700.88)   | (47,854,679.66)   | (38,432,215.37)   |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 241,719,370.16  | 240,969,625.86  | 241,170,514.05  | 241,170,514.05  | 242,016,034.61  | 260,935,716.11  | 264,254,944.52  | 226,095,522.30  | 248,343,248.30  | 249,463,772.30  | 256,977,408.15  | 262,847,313.38  | 254,673,480.09  |
| B. Market value of open option contracts granted  | (211,648,303.08)  | (209,922,220.99)  | (212,001,343.97)  | (211,912,263.97)  | (212,726,088.36)  | (215,848,900.62)  | (217,332,416.06)  | (207,952,419.20)  | (218,054,121.75)  | (214,389,407.16)  | (217,133,351.18)  | (216,970,876.72)  | (210,247,996.58)  |
| 4. Net Equity   | <b>479,784,510.96</b>                                     | <b>479,120,424.01</b>                                     | <b>467,352,506.65</b>                                     | <b>467,502,133.29</b>                                     | <b>473,482,739.55</b>                                     | <b>495,825,291.81</b>                                     | <b>493,335,931.59</b>                                     | <b>498,202,320.87</b>                                     | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 223,428.96<br>(189,199.30)                                | 83,157.83<br>(44,146.05)                                  | 203,317.81<br>(162,845.23)                                | 203,317.81<br>(162,845.23)                                | 111,736.77<br>(77,483.66)                                 | 209,445.53<br>(175,584.72)                                | 274,187.89<br>(240,126.49)                                | 325,427.71<br>(290,935.22)                                | 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)                                |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</b>  | <b>479,818,740.62</b>                                     | <b>479,159,435.79</b>                                     | <b>467,392,979.23</b>                                     | <b>467,542,605.87</b>                                     | <b>473,516,992.66</b>                                     | <b>495,859,152.62</b>                                     | <b>493,369,992.99</b>                                     | <b>498,236,813.36</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>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 294,062,213.83  | 299,850,691.98  | 290,871,847.93  | 290,871,847.93  | 290,543,380.20  | 313,684,918.38  | 299,130,515.48  | 300,860,659.28  | 313,571,194.81  | 310,887,905.73  | 309,080,888.29  | 302,562,690.51  | 292,949,717.14  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 22,876,611.96   | 14,487,635.14   | 15,523,061.41   | 14,687,812.02   | 15,311,778.15   | 13,750,360.61   | 13,905,634.23   | 13,715,662.00   | 29,226,864.40   | 14,996,121.28   | 13,549,537.23   | 14,054,924.26   | 16,575,551.22   |
| B. Securities Representing Investment of Customers' Funds   | 33,370,525.80   | 33,375,437.26   | 33,380,348.72   | 33,395,083.10   | 33,399,994.56   | 33,406,223.76   | 33,411,118.33   | 33,416,155.55   | 33,430,491.05   | 33,429,668.88   | 33,440,952.19   | 33,444,854.70   | 33,449,951.06   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 110,491,320.05  | 107,806,032.32  | 107,820,350.99  | 107,863,307.01  | 107,873,664.57  | 107,897,100.40  | 107,725,475.23  | 107,726,556.21  | 107,769,682.99  | 107,756,842.51  | 107,776,753.50  | 107,805,066.37  | 107,814,715.19  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -8,186,724.40   | -4,078,047.42   | -5,032,589.49   | -4,136,341.39   | -246,650.41   | -15,178,205.48  | -4,342,217.91   | 28,388,564.40   | -11,972,756.58  | 3,870.47  | -1,118,730.61   | -2,950,159.28   | 6,636,670.14  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 241,715,330.16  | 240,966,865.86  | 241,169,194.05  | 241,169,194.05  | 242,014,974.61  | 260,931,196.11  | 264,249,264.52  | 226,087,502.30  | 248,333,568.30  | 249,455,752.30  | 256,974,628.15  | 262,840,433.38  | 254,668,660.09  |
| B. Value of Open Short Option Contracts   | -211,648,303.08   | -209,922,220.99   | -212,001,343.97   | -211,912,263.97   | -212,726,088.36   | -215,848,900.62   | -217,332,416.06   | -207,952,419.20   | -218,054,121.75   | -214,389,407.16   | -217,133,351.18   | -216,968,776.72   | -210,237,346.58   |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 8,471,146.94  | 8,604,519.46  | 8,180,622.47  | 8,180,622.47  | 8,294,894.07  | 8,363,805.82  | 8,272,772.93  | 8,160,575.77  | 8,229,407.12  | 8,331,548.27  | 8,102,226.39  | 8,395,011.80  | 8,480,000.69  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 4,983,912.50  | 4,984,643.75  | 4,985,375.00  | 4,987,568.75  | 4,988,300.00  | 4,989,066.67  | 4,989,795.56  | 4,990,542.50  | 4,992,708.33  | 4,992,704.17  | 4,994,222.22  | 4,994,946.39  | 4,995,683.33  |
| 12. Segregated Funds on Hand  | 335,448.00  | 335,448.00  | 335,448.00  | 335,448.00  | 335,448.00  | 690,580.00  | 690,244.00  | 694,290.00  | 694,290.00  | 693,796.00  | 512,832.00  | 514,246.00  | 511,750.00  |
| <b>13. Total Amount in Segregation</b>  | <b>496,471,481.75</b>                                     | <b>496,411,005.36</b>                                     | <b>485,232,315.12</b>                                     | <b>485,442,277.99</b>                                     | <b>489,789,695.40</b>                                     | <b>512,686,145.64</b>                                     | <b>510,700,186.30</b>                                     | <b>516,088,088.81</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>14. Excess (deficiency) funds in segregation</b>   | <b>16,652,741.13</b>                                      | <b>17,251,569.57</b>                                      | <b>17,839,335.89</b>                                      | <b>17,899,672.12</b>                                      | <b>16,272,702.74</b>                                      | <b>16,826,993.03</b>                                      | <b>17,330,193.31</b>                                      | <b>17,851,275.45</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>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>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</b>                                       | <b>9,000,000.00</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>16. Excess Funds in Segregation Over Management Target Amount</b>                                  | <b>7,652,741.13</b>                                       | <b>8,251,569.57</b>                                       | <b>8,839,335.89</b>                                       | <b>8,899,672.12</b>                                       | <b>7,272,702.74</b>                                       | <b>7,826,993.03</b>                                       | <b>8,330,193.31</b>                                       | <b>8,851,275.45</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>                                       |

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

|   | 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 | 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 |
|---|---|---|---|--|--|--|--|--|--|--|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Cash   | 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   | 358,574,971.47   | 354,918,188.44   | 332,760,250.61  | 328,666,009.92  | 345,586,257.11  |
| B. Securities   | 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   | 114,935,288.93   | 114,939,433.59   | 115,968,450.09  | 115,938,998.28  | 115,845,992.81  |
| 2. Net unrealized profit (loss) in open futures contracts   | (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)  | (33,114,896.27)  | (28,444,050.09)  | (21,349,593.78)   | (11,757,430.53)   | (15,554,610.04)   |
| 3. Exchange Traded Options:   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Market value of open option contracts purchased  | 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   | 264,328,777.11   | 261,107,190.24   | 282,141,487.24  | 278,390,395.48  | 298,667,954.87  |
| B. Market value of open option contracts granted  | (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)   | (217,000,179.17)   | (216,526,181.15)   | (217,401,783.95)  | (215,099,765.63)  | (215,732,886.26)  |
| 4. Net Equity   | <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>                                    | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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)                               | 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)                                 |
| Net Debits  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Cash   | 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   | 280,385,042.07   | 276,526,791.30   | 281,488,941.21  | 269,744,818.26  | 306,432,220.82  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Cash   | 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  | 18,328,079.59  | 15,340,006.10  | 15,278,379.76   | 16,199,227.66   | 14,780,257.54   |
| B. Securities Representing Investment of Customers' Funds   | 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  | 33,512,590.26  | 33,516,733.98  | 33,531,042.26   | 33,535,744.42   | 33,541,253.74   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 109,886,837.51   | 109,890,599.53   | 110,532,724.94  | 110,507,119.76  | 110,794,503.06  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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  | -3,101,781.23  | 4,534,902.88   | -14,993,527.98  | -539,226.37   | -22,056,743.29  |
| 10. Exchange Traded Options:  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Value of Open Long Option Contracts  | 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   | 264,328,777.11   | 261,107,190.24   | 282,141,487.24  | 278,390,395.48  | 298,667,954.87  |
| B. Value of Open Short Option Contracts   | -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  | -216,990,174.17  | -216,517,831.15  | -217,390,383.95   | -215,091,415.63   | -215,726,786.26   |
| 11. Net Equities with Other FCM's   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Net Liquidating Equity   | 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  | 13,171,380.32  | 13,863,455.94  | 13,810,556.58   | 13,743,520.10   | 13,634,463.07   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 4,915,460.42   | 4,915,843.06   | 4,917,695.15  | 4,918,062.52  | 4,918,498.75  |
| 12. Segregated Funds on Hand  | 513,848.00  | 516,976.00  | 516,178.00  | 516,438.00   | 517,528.00   | 513,564.00   | 517,774.00   | 132,991.00   | 132,991.00   | 132,991.00   | 518,030.00  | 513,816.00  | 132,991.00  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,125,136.95</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>                                      | <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>                                       |



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

|   | 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 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 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  | 418,970,856.12  | 399,568,464.85  | 368,970,604.19  | 375,898,461.64   | 390,354,689.40   |
| B. Securities   | 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  | 118,277,443.80  | 117,924,998.98  | 102,516,328.63  | 103,322,769.44   | 104,115,161.63   |
| 2. Net unrealized profit (loss) in open futures contracts   | (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)   | (19,390,845.48)   | 11,420,966.58   | 27,216,209.57   | 30,782,497.02  | 48,612,553.05  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Market value of open option contracts purchased  | 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  | 410,999,098.31  | 406,651,753.54  | 415,372,745.41  | 414,927,795.26   | 418,413,934.98   |
| B. Market value of open option contracts granted  | (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)  | (378,649,000.98)  | (370,199,451.73)  | (379,586,240.60)  | (381,390,170.23)   | (387,337,691.35)   |
| 4. Net Equity   | <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>                                     | <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>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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>-  | 65,995.53<br>(26,303.10)                                  | 39,259.26<br>-  | 38,349.43<br>-  | 38,845.97<br>-   | 38,165.03<br>-   |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 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  | 311,546,212.59  | 329,064,394.59  | 290,701,297.51  | 283,157,714.87   | 294,389,549.30   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Cash   | 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   | 61,676,130.58   | 69,228,645.52   | 81,079,155.73   | 78,978,366.59  | 109,778,152.35   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 33,604,122.89   | 33,609,768.30   | 33,614,226.44   | 33,619,510.51  | 33,634,377.23  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 112,836,323.23  | 112,863,824.23  | 97,454,387.63   | 97,880,228.26  | 98,668,358.89  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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  | -3,572,740.59   | -16,511,349.73  | -6,411,280.34   | 14,993,253.96  | 4,923,256.10   |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Value of Open Long Option Contracts  | 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  | 410,999,098.31  | 406,651,753.54  | 415,372,745.41  | 414,927,795.26   | 418,413,934.98   |
| B. Value of Open Short Option Contracts   | -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   | -378,642,050.98   | -370,189,851.73   | -379,571,840.60   | -381,388,170.23  | -387,335,841.35  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |  |  |
| A. Net Liquidating Equity   | 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   | 14,114,797.24   | 14,012,164.45   | 13,828,168.13   | 13,947,512.86  | 13,621,698.21  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,927,430.57  | 4,928,183.75  | 4,928,950.00  | 4,930,079.18   | 4,931,784.74   |
| 12. Segregated Funds on Hand  | 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  | 513,690.00  | 132,991.00  | 132,991.00  | 512,462.00   | 515,018.00   |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,271,920.41</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>                                      | <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>                                      |

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

|   | 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 | 3/14/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/18/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/19/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/20/24<br>Total<br>All Currencies<br>Converted to<br>USD | 3/20/24<br>Total<br>All Currencies<br>Converted to<br>USD |
|---|--|--|--|--|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 353,481,700.93  | 359,467,371.41  | 406,711,980.16  | 393,365,729.85  | 449,745,959.14  |
| B. Securities   | 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  | 107,673,339.60  | 107,715,520.60  | 109,239,164.34  | 109,252,746.26  | 109,164,230.49  |
| 2. Net unrealized profit (loss) in open futures contracts   | (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)  | (10,154,840.27)   | (37,759,940.97)   | (74,839,075.44)   | (42,838,090.39)   | (44,366,092.20)   |
| 3. Exchange Traded Options:   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 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  | 446,569,300.11  | 458,520,822.20  | 443,027,457.00  | 429,381,388.87  | 434,006,382.79  |
| B. Market value of open option contracts granted  | (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)  | (383,475,826.26)  | (387,077,291.21)  | (371,433,393.83)  | (363,254,129.35)  | (371,356,366.84)  |
| 4. Net Equity   | <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>                                     | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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>-  | 150,426.77<br>(112,291.79)                                | 38,207.16<br>-  | 38,191.59<br>-  | 38,431.93<br>-  | 38,553.07<br>-  |
| Net Debits  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 250,079,498.03  | 237,708,291.70  | 250,088,625.78  | 252,270,599.63  | 299,395,648.70  |
| 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   | 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   | 83,861,493.12   | 12,789,030.48   | 37,786,515.33   | 14,728,063.83   | 28,742,555.64   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 88,025,178.27   | 88,063,789.48   | 88,069,159.94   | 88,083,354.97   | 88,105,401.06   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 102,600,754.16  | 102,640,751.82  | 102,633,993.78  | 102,656,048.57  | 102,569,716.99  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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   | -74,042,599.60  | -11,588,389.19  | -38,269,438.77  | 1,927,466.92  | -5,856,112.07   |
| 10. Exchange Traded Options:  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 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  | 446,569,300.11  | 458,514,477.20  | 443,022,079.50  | 429,374,308.87  | 434,001,642.79  |
| B. Value of Open Short Option Contracts   | -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   | -383,468,651.26   | -387,070,616.21   | -371,421,843.83   | -363,240,554.35   | -371,343,866.84   |
| 11. Net Equities with Other FCM's   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 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   | 13,066,800.64   | 12,963,662.07   | 12,835,923.86   | 12,637,388.62   | 12,528,825.81   |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,939,594.44  | 4,941,777.78  | 4,942,505.57  | 4,943,341.68  | 4,944,175.00  |
| 12. Segregated Funds on Hand  | 221,520.00   | 222,352.00   | 224,432.00   | 224,432.00   | 132,991.00  | -   | -   | 132,991.00  | 132,991.00  | 132,991.00  | 1,662,665.00  | 1,653,356.00  | 1,650,338.50  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,880,135.61</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>                                       | <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>                                       |

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

|   | 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                | Amended<br>4/3/24     | 4/4/24                     | 4/5/24                | 4/8/24                | 4/9/24                |
|---|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------------------|-----------------------|-----------------------|-----------------------|
|   | 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   | 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        | 489,469,831.42        | 496,559,327.61             | 470,842,963.42        | 465,203,551.00        | 448,771,355.66        |
| B. Securities   | 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        | 108,738,492.19        | 108,491,120.89             | 108,508,365.33        | 108,542,911.00        | 108,434,169.23        |
| 2. Net unrealized profit (loss) in open futures contracts   | (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)       | (55,302,895.84)       | (45,829,151.14)            | (44,999,509.50)       | (21,509,038.00)       | (44,124,370.38)       |
| 3. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| A. Market value of open option contracts purchased  | 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        | 463,871,926.25        | 461,881,973.05             | 479,242,443.23        | 495,211,276.00        | 490,635,629.13        |
| B. Market value of open option contracts granted  | (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)      | (400,821,498.57)      | (396,299,462.97)           | (407,915,622.96)      | (418,417,449.00)      | (407,032,070.33)      |
| 4. Net Equity   | <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> | <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> |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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>-        | 40,388.13<br>-        | 285,983.98<br>(245,336.55) | 40,552.15<br>-        | 40,309.00<br>-        | 40,308.93<br>-        |
| Net Debits  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| A. Cash   | 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        | 294,442,323.98        | 299,178,377.10             | 293,555,308.44        | 302,510,845.00        | 283,519,329.59        |
| B. Securities Representing Investment of Customers' Funds   | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                          | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                          | -                     | -                     | -                     |
| 8. Funds at Exchanges:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| A. Cash   | 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         | 34,989,493.16         | 24,788,190.59              | 14,277,551.78         | 21,609,534.00         | 7,489,942.47          |
| B. Securities Representing Investment of Customers' Funds   | 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         | 127,945,024.31        | 127,516,922.80             | 127,532,231.23        | 127,586,615.00        | 127,603,450.49        |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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        | 102,168,899.63        | 101,931,160.39             | 101,939,872.27        | 101,976,775.00        | 101,870,813.17        |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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         | -16,432,981.41        | 4,245,367.57               | -3,702,506.13         | -3,460,305.00         | -8,726,309.49         |
| 10. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| A. Value of Open Long Option Contracts  | 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        | 463,871,926.25        | 461,881,973.05             | 479,242,443.23        | 495,211,276.00        | 490,635,629.13        |
| B. Value of Open Short Option Contracts   | (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)      | (400,811,123.57)      | (396,285,787.97)           | (407,900,622.96)      | (418,403,624.00)      | (407,013,970.33)      |
| 11. Net Equities with Other FCM's   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                            |                       |                       |                       |
| A. Net Liquidating Equity   | 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         | 12,310,896.69         | 12,312,585.77              | 12,309,597.93         | 12,097,988.00         | 12,035,574.97         |
| B. Securities Representing Investment of Customers' Funds   | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                          | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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          | 4,953,955.56          | 4,954,850.00               | 4,955,480.56          | 4,957,512.00          | 4,958,030.56          |
| 12. Segregated Funds on Hand  | 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          | 1,615,637.00          | 1,605,110.50               | 1,613,012.50          | 1,608,624.00          | 1,605,325.50          |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,380,929.51</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>  | <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>   |

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

|   | 4/10/24               | 4/11/24               | 4/12/24               | 4/15/24                  | 4/16/24               | 4/17/24                 | 4/18/24                 | 4/19/24                  | 4/22/24               | 4/23/24               | 4/24/24               | Amended<br>4/25/24    | 4/26/24               |
|---|-----------------------|-----------------------|-----------------------|--------------------------|-----------------------|-------------------------|-------------------------|--------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|   | 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   | 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           | 452,014,514.84        | 442,969,529.70        | 431,654,257.76        | 439,293,215.46        | 436,184,144.90        |
| B. Securities   | 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           | 108,392,215.89        | 108,277,494.57        | 108,305,548.96        | 108,314,018.09        | 108,762,006.60        |
| 2. Net unrealized profit (loss) in open futures contracts   | (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            | 19,301,962.82         | 3,237,314.98          | 342,355.85            | 10,815,762.32         | (5,449,196.56)        |
| 3. Exchange Traded Options:   |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased  | 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           | 482,650,343.71        | 494,297,457.61        | 502,379,012.10        | 509,828,164.59        | 499,290,883.06        |
| B. Market value of open option contracts granted  | (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)         | (430,826,208.12)      | (440,728,993.10)      | (440,220,875.83)      | (454,063,184.48)      | (435,141,180.88)      |
| 4. Net Equity   | <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>    | <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> |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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) | 31,456.35<br>(39.53)  | 31,236.59<br>-        | 33,164.91<br>-        | 31,479.78<br>-        | 31,479.78<br>-        |
| Net Debits  |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts  |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| A. Cash   | 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           | 313,150,061.34        | 304,092,033.09        | 302,710,658.17        | 318,515,825.04        | 307,528,028.15        |
| B. Securities Representing Investment of Customers' Funds   | -                     | -                     | -                     | -                        | -                     | -                       | -                       | -                        | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | -                     | -                     | -                     | -                        | -                     | -                       | -                       | -                        | -                     | -                     | -                     | -                     | -                     |
| 8. Funds at Exchanges:  |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| A. Cash   | 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            | 27,445,211.73         | 23,992,072.48         | 19,705,858.80         | 11,987,548.81         | 8,469,800.92          |
| B. Securities Representing Investment of Customers' Funds   | 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           | 127,839,374.73        | 127,856,977.27        | 127,874,492.98        | 127,893,366.06        | 127,893,366.06        |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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           | 101,518,462.14        | 101,534,373.68        | 101,546,959.15        | 101,547,643.76        | 101,995,632.27        |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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            | 8,001,550.22          | -4,284,904.72         | -12,183,767.50        | -1,752,830.28         | -8,310,955.16         |
| 10. Exchange Traded Options:  |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts  | 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           | 482,637,503.71        | 494,297,457.61        | 502,379,012.10        | 509,828,164.59        | 499,290,883.06        |
| B. Value of Open Short Option Contracts   | -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          | -430,782,008.12       | -440,675,218.10       | -440,160,925.83       | -454,006,084.48       | -435,085,505.88       |
| 11. Net Equities with Other FCM's   |                       |                       |                       |                          |                       |                         |                         |                          |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity   | 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            | 11,490,090.09         | 11,557,831.65         | 11,472,690.36         | 11,601,666.83         | 11,788,909.19         |
| B. Securities Representing Investment of Customers' Funds   | -                     | -                     | -                     | -                        | -                     | -                       | -                       | -                        | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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             | 4,967,093.75          | 4,967,763.89          | 4,968,436.81          | 4,969,170.83          | 4,969,170.83          |
| 12. Segregated Funds on Hand  | 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             | 1,906,660.00          | 1,775,357.00          | 1,790,153.00          | 1,797,203.50          | 1,797,203.50          |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,289,855.89</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>      | <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>   |

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

|   | 4/29/24<br>Total<br>All Currencies<br>Converted to<br>USD | 4/30/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/1/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/2/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/3/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/6/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/7/24<br>Total<br>All Currencies<br>Converted to<br>USD | 5/8/24<br>Total<br>All Currencies<br>Converted to<br>USD | 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 |
|---|---|---|--|--|--|--|--|--|--|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |  |  |  |  |  |  |  |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 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   | 451,809,064.82   | 447,584,025.37  | 457,264,126.58  | 444,606,849.87  | 452,540,851.33  |
| B. Securities   | 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   | 105,047,035.37   | 105,336,574.65  | 105,983,535.84  | 104,531,185.70  | 105,106,036.42  |
| 2. Net unrealized profit (loss) in open futures contracts   | (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)  | (1,703,276.09)   | (17,865,532.25)   | (347,262.59)  | (12,743,556.69)   | (5,891,959.40)  |
| 3. Exchange Traded Options:   |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Market value of open option contracts purchased  | 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   | 472,245,560.55   | 480,108,088.39  | 485,301,564.76  | 481,209,566.90  | 471,028,354.58  |
| B. Market value of open option contracts granted  | (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)   | (437,649,860.03)   | (437,992,250.47)  | (451,344,935.52)  | (439,042,296.23)  | (422,942,369.18)  |
| 4. Net Equity   | <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>                                    | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 31,805.17<br>-  | 621,000.16<br>(589,326.20)                                | 31,716.79<br>-   | 113,364.79<br>-  | 31,654.07<br>-   | 31,458.61<br>-   | 31,549.12<br>-   | 31,512.92<br>-   | 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>-  |
| Net Debits  |   |   |  |  |  |  |  |  |  |   |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |  |  |  |  |  |  |  |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 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   | 301,796,355.23   | 299,041,205.00  | 304,661,268.95  | 293,039,853.55  | 298,513,546.25  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Cash   | 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  | 21,131,504.32  | 17,748,280.13   | 26,531,452.16   | 21,297,996.40   | 26,421,438.34   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 126,964,209.71   | 126,983,358.75  | 127,039,972.12  | 127,058,563.77  | 127,077,653.14  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 99,826,503.48  | 99,544,883.40   | 100,179,791.84  | 99,302,828.51   | 99,325,911.30   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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  | 8,185,925.25   | -5,529,466.27   | 5,602,018.34  | -2,285,098.27   | 2,220,142.42  |
| 10. Exchange Traded Options:  |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Value of Open Long Option Contracts  | 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   | 472,067,863.02   | 479,935,688.36  | 485,023,214.73  | 480,891,766.87  | 470,798,374.55  |
| B. Value of Open Short Option Contracts   | (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)   | (437,082,910.03)   | (438,819,115.45)  | (450,592,920.50)  | (438,182,226.21)  | (422,129,899.16)  |
| 11. Net Equities with Other FCM's   |   |   |  |  |  |  |  |  |  |   |   |   |   |
| A. Net Liquidating Equity   | 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  | 8,591,623.02   | 9,731,844.54  | 9,374,604.93  | 9,162,346.11  | 9,085,536.27  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 4,979,563.89   | 4,980,293.75  | 4,982,500.00  | 4,983,229.18  | 4,983,973.63  |
| 12. Segregated Funds on Hand  | 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   | 240,968.00   | 811,397.50  | 821,244.00  | 245,128.00  | 796,151.50  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,359,932.55</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>                                      | <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>                                       |

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

|   | 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 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Cash   | 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  | 475,251,225.32  | 476,156,796.68  | 466,230,337.82  | 449,482,351.80  | 430,521,987.70   |
| B. Securities   | 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  | 107,756,260.50  | 107,776,039.44  | 110,236,802.00  | 121,714,064.99  | 122,532,497.89   |
| 2. Net unrealized profit (loss) in open futures contracts   | (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  | 3,939,923.72  | 9,783,875.68  | 26,867,487.28   | 8,406,840.78  | 19,978,668.44  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Market value of open option contracts purchased  | 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  | 452,959,573.63  | 454,233,450.86  | 442,651,557.06  | 440,265,429.76  | 436,803,668.31   |
| B. Market value of open option contracts granted  | (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)  | (415,456,931.07)  | (419,047,949.51)  | (410,690,932.61)  | (411,846,539.31)  | (415,607,889.96)   |
| 4. Net Equity   | <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>                                     | <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>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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>-  | 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)                           |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Cash   | 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  | 317,502,054.57  | 327,531,454.86  | 332,179,830.93  | 317,216,054.57  | 297,368,960.19   |
| 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   | 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   | 34,659,867.00   | 73,743,454.46   | 30,142,518.66   | 33,881,788.72   | 25,523,833.41  |
| B. Securities Representing Investment of Customers' Funds   | 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  | 127,318,334.63  | 117,338,400.99  | 136,506,436.68  | 136,527,107.17  | 136,587,151.91   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 101,962,283.98  | 101,972,481.57  | 104,431,193.00  | 105,709,317.49  | 106,544,756.65   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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   | 9,148,448.19  | -33,938,938.51  | 3,508,289.85  | -20,887,447.02  | -440,050.35  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Value of Open Long Option Contracts  | 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  | 452,850,168.60  | 453,502,915.99  | 442,451,982.03  | 440,069,934.73  | 436,623,921.48   |
| B. Value of Open Short Option Contracts   | -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   | -414,599,391.05   | -419,533,584.98   | -410,532,477.58   | -411,672,329.28   | -415,469,619.93  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |   |  |
| A. Net Liquidating Equity   | 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  | 9,026,879.10  | 10,087,947.77   | 8,867,234.02  | 9,055,649.27  | 8,964,454.65   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,993,450.02  | 4,994,183.35  | 4,994,925.02  | 4,995,637.50  | 4,997,818.77   |
| 12. Segregated Funds on Hand  | 781,787.50  | 758,615.00  | 766,481.50  | 762,630.00  | 766,238.00  | 765,729.00  | 797,831.50  | 797,831.50  | 800,526.50  | 809,374.50  | 810,684.00  | 11,009,110.00   | 10,989,922.50  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,170,724.02</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>                                       | <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>                                      |

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

|   | 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 | 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 |
|---|--|--|--|--|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 394,319,197.02  | 341,262,323.40  | 337,704,231.30  | 335,095,060.17  | 327,374,512.69  |
| B. Securities   | 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  | 119,909,251.59  | 119,973,375.40  | 120,014,204.21  | 120,029,949.15  | 123,256,148.94  |
| 2. Net unrealized profit (loss) in open futures contracts   | 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  | (25,806,851.09)   | (28,742,556.13)   | (5,530,092.43)  | (2,798,835.42)  | 9,966,174.40  |
| 3. Exchange Traded Options:   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 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  | 401,159,439.98  | 544,406,488.39  | 535,102,718.89  | 535,102,718.89  | 545,671,971.94  |
| B. Market value of open option contracts granted  | (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)  | (375,569,797.43)  | (463,373,911.64)  | (461,162,920.64)  | (461,162,920.64)  | (480,063,732.35)  |
| 4. Net Equity   | <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>                                     | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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)                            | 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)                                |
| Net Debits  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 261,729,768.06  | 228,758,849.74  | 247,552,797.51  | 247,551,043.24  | 240,913,438.15  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 7,422,146.03  | 7,459,722.65  | 9,191,941.87  | 9,031,462.20  | 17,767,553.02   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 82,946,736.56   | 82,981,978.85   | 82,994,930.58   | 83,007,037.60   | 83,019,600.11   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 104,156,461.10  | 104,192,782.91  | 104,212,864.87  | 104,227,895.23  | 107,469,175.61  |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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  | 25,410,894.08   | 2,814,300.43  | -128,710.16   | 6,550.17  | 3,448,432.93  |
| 10. Exchange Traded Options:  |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 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  | 401,159,439.95  | 544,406,488.36  | 535,102,718.86  | 535,102,718.86  | 545,671,971.91  |
| B. Value of Open Short Option Contracts   | -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   | -375,556,597.40   | -463,363,311.61   | -461,151,695.61   | -461,151,695.61   | -480,054,132.32   |
| 11. Net Equities with Other FCM's   |  |  |  |  |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 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  | 8,559,258.38  | 8,546,046.40  | 8,540,693.76  | 8,540,694.16  | 8,601,512.83  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,876,025.02  | 4,877,687.52  | 4,878,520.85  | 4,879,235.44  | 4,879,833.35  |
| 12. Segregated Funds on Hand  | 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   | 10,876,765.50   | 10,902,905.00   | 10,922,818.50   | 10,922,818.50   | 10,907,140.00   |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,412,021.35</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>                                       | <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>                                       |

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

|   | 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 | 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 |
|---|---|---|---|---|---|---|--|--|--|--|--|--|--|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash   | 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   | 253,413,028.59   | 253,260,981.17   | 309,946,258.52   | 265,256,769.26   | 266,234,982.62   |
| B. Securities   | 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   | 111,491,907.00   | 111,507,960.24   | 111,540,468.75   | 111,586,437.23   | 112,077,876.24   |
| 2. Net unrealized profit (loss) in open futures contracts   | 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   | 837,880.93   | 1,302,381.73   | 6,291,039.38   | 8,571,157.07   | 22,267,760.25  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Market value of open option contracts purchased  | 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   | 569,660,541.71   | 569,660,541.71   | 422,236,211.19   | 549,395,971.68   | 569,387,429.09   |
| B. Market value of open option contracts granted  | (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)   | (484,543,244.78)   | (484,543,244.78)   | (396,645,900.30)   | (486,172,717.44)   | (521,508,256.14)   |
| 4. Net Equity   | <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>                                    | <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>                                    |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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)                                 | 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)                               |
| Net Debits  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash   | 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   | 170,809,060.63   | 170,755,118.66   | 219,907,376.47   | 217,231,034.12   | 213,366,113.06   |
| 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   |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Cash   | 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  | 17,075,840.15  | 16,467,138.81  | 9,987,822.45   | 38,324,315.65  | 30,623,338.22  |
| B. Securities Representing Investment of Customers' Funds   | 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  | 49,400,555.55  | 49,407,777.78  | 36,468,269.99  | 36,483,860.24  | 36,490,379.24  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 106,357,205.59   | 106,372,548.41   | 106,400,907.75   | 106,445,583.40   | 106,737,824.97   |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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  | -8,192,627.16  | -7,207,630.45  | 58,945,692.51  | -8,623,292.03  | 16,232,015.27  |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Value of Open Long Option Contracts  | 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   | 569,648,420.18   | 569,648,420.18   | 422,221,209.36   | 549,375,554.85   | 569,387,429.06   |
| B. Value of Open Short Option Contracts   | -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  | -484,537,369.75  | -484,537,369.75  | -396,640,100.27  | -486,167,142.41  | -521,500,706.11  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |  |  |  |  |  |  |  |
| A. Net Liquidating Equity   | 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   | 8,511,118.52   | 8,511,119.89   | 8,459,072.98   | 8,446,437.87   | 8,323,152.05   |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 4,889,885.44   | 4,890,595.85   | 4,891,625.02   | 4,893,645.85   | 4,894,044.46   |
| 12. Segregated Funds on Hand  | 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   | 244,816.00   | 244,816.00   | 247,936.00   | 247,208.00   | 246,064.00   |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,481,259.97</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>                                      | <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>                                      |



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

|   | 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 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 295,532,576.40  | 278,521,823.76  | 291,715,188.60  | 296,832,265.54  | 346,967,109.07  |
| B. Securities   | 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  | 112,654,508.78  | 111,669,642.61  | 111,696,023.18  | 111,681,766.40  | 111,703,065.61  |
| 2. Net unrealized profit (loss) in open futures contracts   | 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   | 20,632,416.94   | 6,956,766.46  | 4,232,177.93  | (7,264,233.75)  | (4,071,169.49)  |
| 3. Exchange Traded Options:   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 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  | 531,222,691.36  | 575,905,878.15  | 570,575,779.74  | 573,062,041.05  | 435,006,986.03  |
| B. Market value of open option contracts granted  | (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)  | (477,021,941.01)  | (495,087,039.08)  | (488,151,421.57)  | (489,080,310.86)  | (400,768,999.10)  |
| 4. Net Equity   | <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>                                     | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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)                            | 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)                            |
| Net Debits  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 239,246,425.80  | 235,504,469.26  | 240,149,921.91  | 236,356,017.62  | 231,566,199.87  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 199,971.62  | -   | -   | 248,178.81  | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Cash   | 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   | 53,282,146.03   | 30,318,041.08   | 33,299,127.48   | 24,923,319.08   | 26,993,947.74   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 36,556,912.00   | 36,562,272.75   | 36,567,633.50   | 36,572,994.25   | 36,577,740.00   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 107,500,883.44  | 106,514,481.10  | 106,537,924.23  | 106,528,074.39  | 106,547,957.93  |
| 9. Net Settlement from/(to) Derivatives Clearing  | 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   | -5,061,743.66   | -8,668,818.04   | -5,356,711.38   | 1,371,819.18  | 55,840,146.27   |
| 10. Exchange Traded Options:  |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 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  | 531,222,691.36  | 575,905,878.15  | 570,575,779.74  | 573,062,041.05  | 435,006,986.03  |
| B. Value of Open Short Option Contracts   | (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)  | (477,008,815.94)  | (495,072,864.01)  | (488,131,086.50)  | (489,061,050.79)  | (400,744,314.03)  |
| 11. Net Equities with Other FCM's   |   |   |   |   |   |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 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  | 8,928,279.15  | 8,975,149.04  | 9,073,907.51  | 8,712,088.17  | 8,786,108.15  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,904,233.33  | 4,904,937.50  | 4,906,106.94  | 4,906,900.00  | 4,907,691.67  |
| 12. Segregated Funds on Hand  | 247,624.00  | 250,640.00  | 249,912.00  | 251,160.00  | 253,656.00  | 257,712.00  | 256,360.00  | 250,120.00  | 249,392.00  | 250,224.00  | 251,992.00  | 246,792.00  | 247,416.00  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,469,591.44</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>                                       | <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>                                       |

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

|   | 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 | 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 |
|---|---|---|---|--|--|--|--|--|--|--|---|---|---|
| <b>Segregation Requirements</b>   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| 1. Net Ledger Balance:  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Cash   | 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   | 195,875,102.82   | 244,195,347.43   | 192,021,374.27  | 193,779,092.16  | 193,594,965.84  |
| B. Securities   | 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   | 99,998,019.64  | 100,012,261.19   | 100,053,017.99  | 100,078,114.44  | 100,085,828.22  |
| 2. Net unrealized profit (loss) in open futures contracts   | 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  | 48,829,501.09  | 30,221,365.07  | 30,846,598.69   | 25,108,509.29   | 10,299,838.95   |
| 3. Exchange Traded Options:   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Market value of open option contracts purchased  | 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   | 669,328,687.08   | 536,572,424.87   | 670,796,468.03  | 694,748,956.16  | 685,484,952.64  |
| B. Market value of open option contracts granted  | (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)   | (618,330,630.89)   | (523,322,418.65)   | (611,458,921.25)  | (627,456,504.45)  | (604,412,347.84)  |
| 4. Net Equity   | <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>                                    | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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                                | 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                                  |
| Net Debits  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Cash   | 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   | 218,284,555.59   | 186,996,357.55   | 174,568,669.63  | 175,213,714.70  | 157,254,429.15  |
| 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   | 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  | 38,358,063.92  | 17,846,844.99  | 17,955,472.58   | 22,936,410.94   | 18,119,834.95   |
| B. Securities Representing Investment of Customers' Funds   | 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  | 36,647,563.00  | 36,652,934.00  | 36,669,928.50   | 36,675,279.00   | 36,680,419.38   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 94,828,693.50  | 94,842,248.23  | 94,877,599.92   | 94,899,659.10   | 94,907,858.17   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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   | -40,011,307.82   | 42,500,230.76  | 1,472,705.40  | -7,887,185.16   | -244,809.84   |
| 10. Exchange Traded Options:  |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Value of Open Long Option Contracts  | 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   | 669,328,687.08   | 536,565,283.27   | 670,789,047.23  | 694,742,444.16  | 685,477,410.24  |
| B. Value of Open Short Option Contracts   | -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  | -618,315,200.82  | -523,308,183.58  | -611,448,351.18   | -627,446,269.38   | -604,400,267.77   |
| 11. Net Equities with Other FCM's   |   |   |   |  |  |  |  |  |  |  |   |   |   |
| A. Net Liquidating Equity   | 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   | 8,556,217.01   | 8,581,880.74   | 8,734,031.20  | 8,744,924.84  | 8,841,473.98  |
| B. Securities Representing Investment of Customers' Funds   | -   | -   | -   | -  | -  | -  | -  | -  | -  | -  | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 4,918,270.14   | 4,918,956.94   | 4,920,618.06  | 4,921,783.33  | 4,922,234.03  |
| 12. Segregated Funds on Hand  | 249,184.00  | 248,560.00  | 251,680.00  | 255,320.00   | 256,048.00   | 248,352.00   | 249,704.00   | 250,120.00   | 251,056.00   | 251,056.00   | 254,800.00  | 256,672.00  | 255,736.00  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,036,466.50</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>                                      | <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>                                       |

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

|  | 8/15/24               | 8/16/24               | 8/19/24               | 8/20/24               | 8/21/24               | 8/22/24               | 8/23/24               | 8/26/24               | 8/27/24               | 8/28/24               | 8/29/24               | 8/30/24               | 9/2/24                |
|--|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  | 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  | 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        | 252,857,962.16        | 253,053,173.47        | 252,544,039.30        | 254,755,951.55        | 257,391,061.67        |
| B. Securities  | 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         | 99,818,507.80         | 99,831,177.58         | 99,072,389.35         | 103,978,709.74        | 102,787,967.82        |
| 2. Net unrealized profit (loss) in open futures contracts            | 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         | 5,569,970.77          | 7,780,017.01          | 14,462,439.99         | 12,013,017.35         | 10,440,038.51         |
| 3. Exchange Traded Options:  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Market value of open option contracts purchased                   | 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        | 520,655,052.30        | 520,126,104.15        | 524,371,040.69        | 512,740,409.37        | 512,740,409.37        |
| B. Market value of open option contracts granted                     | (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)      | (487,392,310.10)      | (489,255,907.93)      | (499,939,044.08)      | (496,774,386.37)      | (496,774,386.37)      |
| 4. Net Equity  | <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> | <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> |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 326,591.87            | 221,597.66            | 221,537.78            | 229,368.69            | 497,749.33            | 312,081.69            | 361,347.66            | 695,933.73            | 524,732.65            | 879,834.44            | 716,969.64            | 1,506,248.44          | 1,580,477.70          |
| Less: Amount Offset by Customer Owned Securities                     | -103,333.03           | 0.00                  | 0.00                  | -6,312.21             | -206,720.79           | -89,010.99            | -134,881.28           | -473,004.08           | -302,104.71           | -657,118.07           | -494,170.17           | -1,280,452.20         | -1,354,637.20         |
| Net Debits   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>                                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 7. Deposited in Segregated Funds Bank Accounts                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 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        | 201,703,977.76        | 208,182,810.50        | 203,548,230.33        | 199,403,606.31        | 199,767,094.06        |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | -                     | -                     | -                     | -                     | 4,928,229.14          | -                     | 789,989.99            | -                     | -                     | -                     | -                     | 4,883,000.00          | 4,884,300.00          |
| 8. Funds at Exchanges:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Cash  | 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         | 27,135,482.38         | 27,653,197.10         | 30,225,199.55         | 29,280,945.44         | 45,015,916.04         |
| B. Securities Representing Investment of Customers' Funds            | 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         | 36,749,755.50         | 36,755,121.38         | 36,760,487.25         | 36,772,449.00         | 36,783,078.25         |
| C. Securities Held for Particular Customers in Lieu of Cash          | 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         | 94,625,488.46         | 94,637,999.06         | 93,877,771.56         | 93,899,104.40         | 92,705,702.75         |
| 9. Net Settlement from/(to) Derivatives Clearing                     | -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         | 2,340,172.59          | -1,581,705.99         | 5,011,852.28          | 9,759,248.57          | -4,874,800.06         |
| 10. Exchange Traded Options:   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Value of Open Long Option Contracts                               | 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        | 520,641,886.70        | 520,116,597.75        | 524,365,343.09        | 512,735,282.97        | 512,735,282.97        |
| B. Value of Open Short Option Contracts                              | -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       | -487,388,465.03       | -489,251,657.86       | -499,933,559.01       | -496,769,216.30       | -496,769,216.30       |
| 11. Net Equities with Other FCM's                                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| A. Net Liquidating Equity  | 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          | 8,617,507.68          | 8,577,605.90          | 8,643,098.27          | 8,709,675.92          | 8,709,675.51          |
| B. Securities Representing Investment of Customers' Funds            | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     | -                     |
| C. Securities Held for Particular Customers in Lieu of Cash          | 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          | 4,932,083.33          | 4,932,762.50          | 4,933,577.78          | 4,934,733.33          | 4,936,093.06          |
| 12. Segregated Funds on Hand   | 253,760.00            | 258,960.00            | 258,856.00            | 262,600.00            | 261,248.00            | 260,312.00            | 260,104.00            | 262,600.00            | 260,936.00            | 260,416.00            | 261,040.00            | 261,872.00            | 261,872.00            |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>8,477,872.85</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>  | <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>   |

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

|   | 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 | 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 |
|---|--|--|--|--|--|---|---|---|---|---|---|---|---|
| <b>Segregation Requirements</b>   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| 1. Net Ledger Balance:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 246,169,227.70  | 240,859,680.38  | 245,945,226.60  | 247,704,987.60  | 266,622,675.88  |
| B. Securities   | 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  | 97,190,266.31   | 97,224,594.44   | 97,372,811.32   | 97,429,917.34   | 97,192,811.77   |
| 2. Net unrealized profit (loss) in open futures contracts   | (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   | 3,061,029.58  | 986.15  | (14,450,021.10)   | (10,127,028.09)   | (38,673,727.77)   |
| 3. Exchange Traded Options:   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Market value of open option contracts purchased  | 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  | 541,640,841.72  | 530,861,812.80  | 528,082,416.63  | 521,314,973.23  | 533,361,872.61  |
| B. Market value of open option contracts granted  | (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)  | (511,959,086.54)  | (497,094,564.94)  | (483,274,930.71)  | (475,416,722.31)  | (477,152,170.00)  |
| 4. Net Equity   | <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>                                     | <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>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts<br>Less: Amount Offset by Customer Owned Securities | 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                             | 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                             |
| Net Debits  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| <b>6. Amount Required to be Segregated</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>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>Funds In Segregated Accounts</b>   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| 7. Deposited in Segregated Funds Bank Accounts  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 236,864,594.38  | 209,908,905.12  | 191,742,181.19  | 196,724,586.97  | 188,009,544.27  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| 8. Funds at Exchanges:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Cash   | 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  | 13,616,885.00   | 13,248,016.25   | 11,871,620.58   | 15,451,787.58   | 12,550,848.87   |
| B. Securities Representing Investment of Customers' Funds   | 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   | 36,843,737.75   | 36,859,943.00   | 36,865,452.38   | 36,871,218.00   | 36,876,373.75   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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   | 90,684,176.36   | 90,720,687.75   | 90,230,543.59   | 90,262,934.00   | 90,029,179.09   |
| 9. Net Settlement from/(to) Derivatives Clearing  | -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  | -27,277,475.91  | -8,063,970.37   | 2,484,665.76  | 362,026.83  | 2,741,649.73  |
| 10. Exchange Traded Options:  |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Value of Open Long Option Contracts  | 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  | 541,636,222.52  | 530,849,692.80  | 528,071,206.63  | 521,302,673.23  | 533,342,122.61  |
| B. Value of Open Short Option Contracts   | -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   | -511,922,666.47   | -496,988,894.87   | -483,191,630.64   | -475,353,972.24   | -477,071,544.93   |
| 11. Net Equities with Other FCM's   |  |  |  |  |  |   |   |   |   |   |   |   |   |
| A. Net Liquidating Equity   | 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  | 6,332,826.37  | 6,383,380.44  | 6,176,309.64  | 6,116,659.62  | 6,093,116.32  |
| B. Securities Representing Investment of Customers' Funds   | -  | -  | -  | -  | -  | -   | -   | -   | -   | -   | -   | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash   | 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  | 4,944,781.94  | 4,947,166.67  | 4,947,772.22  | 4,949,895.83  | 4,950,591.67  |
| 12. Segregated Funds on Hand  | 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  | 1,561,308.00  | 1,556,740.00  | 2,194,495.50  | 2,217,087.50  | 2,213,041.00  |
| <b>13. Total Amount in Segregation</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>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>14. Excess (deficiency) funds in segregation</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>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>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>9,260,906.51</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>                                       | <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>                                       |

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

|  | 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 |
|--|---|---|
| <b>Segregation Requirements</b>                                      |   |   |
| 1. Net Ledger Balance:   |   |   |
| A. Cash  | 323,689,394.50  | 332,124,168.96  |
| B. Securities  | 97,213,305.02   | 98,567,291.19   |
| 2. Net unrealized profit (loss) in open futures contracts            | (45,525,385.78)   | (50,300,401.70)   |
| 3. Exchange Traded Options:  |   |   |
| A. Market value of open option contracts purchased                   | 428,440,180.07  | 423,570,076.11  |
| B. Market value of open option contracts granted                     | (423,248,245.43)  | (424,033,143.31)  |
| 4. Net Equity  | <b>380,569,248.38</b>                                     | <b>379,927,991.25</b>                                     |
| 5. Accounts Liquidating to a Deficit and Accounts                    | 2,338,505.36  | 1,869,492.22  |
| Less: Amount Offset by Customer Owned Securities                     | -2,175,344.31   | -1,706,264.99   |
| Net Debits   |   |   |
| <b>6. Amount Required to be Segregated</b>                           | <b><u>380,732,409.43</u></b>                              | <b><u>380,091,218.48</u></b>                              |
| <b>Funds In Segregated Accounts</b>                                  |   |   |
| 7. Deposited in Segregated Funds Bank Accounts                       |   |   |
| A. Cash  | 177,656,870.49  | 213,421,378.10  |
| B. Securities Representing Investment of Customers' Funds            | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash          | -   | -   |
| 8. Funds at Exchanges:   |   |   |
| A. Cash  | 14,607,734.87   | 71,632,796.49   |
| B. Securities Representing Investment of Customers' Funds            | 36,880,996.50   | 36,895,264.50   |
| C. Securities Held for Particular Customers in Lieu of Cash          | 90,046,744.01   | 91,340,394.96   |
| 9. Net Settlement from/(to) Derivatives Clearing                     | 59,666,245.84   | -29,105,439.18  |
| 10. Exchange Traded Options:   |   |   |
| A. Value of Open Long Option Contracts                               | 428,255,255.07  | 423,388,376.11  |
| B. Value of Open Short Option Contracts                              | -423,083,595.36   | -423,917,668.24   |
| 11. Net Equities with Other FCM's                                    |   |   |
| A. Net Liquidating Equity  | 6,127,085.46  | 6,178,049.67  |
| B. Securities Representing Investment of Customers' Funds            | -   | -   |
| C. Securities Held for Particular Customers in Lieu of Cash          | 4,951,550.00  | 4,954,172.22  |
| 12. Segregated Funds on Hand   | 2,215,011.00  | 2,272,724.00  |
| <b>13. Total Amount in Segregation</b>                               | <b>397,323,897.89</b>                                     | <b>397,060,048.63</b>                                     |
| <b>14. Excess (deficiency) funds in segregation</b>                  | <b>16,591,488.46</b>                                      | <b>16,968,830.15</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>16. Excess Funds in Segregation Over Management Target Amount</b> | <b>8,091,488.46</b>                                       | <b>8,468,830.15</b>                                       |