

Customer Disclosure Document

Futures

Business Continuity and Contingency Planning

Financial industry regulations require that financial firms inform their clients of their plans to address the possibility of a business disruption that potentially results from power outages, natural disasters, or other events.

ABN AMRO Clearing USA LLC (“AAC-USA” or “Firm”) has a Business Continuity Plan and Disaster Recovery Plan which are designed to mitigate the potential risk of a business disruption and provide a continuation of client service.

Preventive measures that AAC-USA takes to be able to respond to a business disruption of varying magnitude include:

- AAC-USA operates data centers in two distinct locations. In the event one data center is damaged in a disaster, the Firm will move its processing to the other data center.
- AAC-USA maintains a Business Continuity site (back-up office facility) which is on a separate phone exchange system and separate power grid.
- Client access to funds and securities would be facilitated through the back-up facility. Calls to our main numbers (312) 604-8000 through 8799 would be rerouted to our Business Continuity site.

Various aspects of the Business Continuity and Disaster Recovery plans are tested no less frequently than annually. Further, the Business Continuity and Disaster Recovery plans are reviewed annually and updated as necessary.

Additionally, AAC-USA has implemented Business Continuity Plans at a departmental level. These plans outline the critical processes and applications specific to each department within the Firm, enabling the Firm to develop applicable recovery procedures for each critical process.

While no contingency plan can eliminate all risk of service interruption or temporarily impeded account access, we continually assess and update our plans to mitigate all reasonable risk. This notice is also available to clients upon request and at our website: <https://www.abnamro.com/clearing/en/what-we-do/information/customer-disclosures-america>.

Investor Education & Protection

The National Futures Association’s (“NFA”) Background Affiliation Status Information Center (“BASIC”) is designed to help investors learn about the professional background, business practices and conduct of futures firms and individuals. It is a web-based system that allows investors to check the registration status and disciplinary history of every firm and individual registered to conduct futures trading business with the investing public. BASIC may be accessed at: <http://www.nfa.futures.org/basicnet/Welcome.aspx>. An investor brochure that includes information describing BASIC also is available from the site.

Telephone Conversations

AAC-USA may, and with respect to certain personnel may be obligated to, electronically record any oral communication between Customer and AAC-USA (with or without an automatic tone warning device), and such electronic recording may be used as evidence in the event of any dispute. Such electronic recordings will be, and remain, the sole property of AAC-USA and will, in the absence of manifest error, be accepted by Customer as evidence of the orders, instructions, communications, or conversations so recorded. AAC-USA may keep or erase

any such recordings in accordance with its internal retention policies and Applicable Law. If it is required in Customer's state or country of organization to obtain its employees' consent to be recorded, Customer must do so