

**ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure**

	February 24, 2026	February 23, 2026	February 20, 2026	February 19, 2026	February 18, 2026	February 17, 2026	February 16, 2026	February 13, 2026	February 12, 2026	February 11, 2026	February 10, 2026	February 9, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 2,577,566,393	\$ 2,984,021,396	\$ 2,659,215,363	\$ 2,903,946,534	\$ 2,508,169,124	\$ 2,421,497,533	\$ 3,170,131,929	\$ 3,181,028,576	\$ 3,112,875,026	\$ 3,319,690,479	\$ 3,365,735,870	\$ 3,144,350,151
B Securities (at market)	401,275,586	401,313,326	400,827,774	399,836,249	405,307,280	405,356,267	405,708,323	405,760,338	405,497,044	408,963,958	409,648,458	408,833,371
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	767,165,652	1,036,168,413	792,177,086	868,569,460	733,882,265	839,495,478	775,272,287	770,969,300	811,596,267	571,713,807	494,146,269	404,011,244
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	81,422,478,150	82,400,923,676	81,825,097,123	88,085,754,705	87,668,471,495	86,176,805,951	87,124,002,674	87,080,401,761	87,081,373,384	87,247,966,215	87,315,334,291	87,484,568,909
B Deduct market value of open option contracts granted (sold) on a contract market	(80,727,912,927)	(82,117,854,526)	(81,090,646,679)	(87,835,283,441)	(86,748,323,189)	(85,367,144,812)	(86,761,844,454)	(86,715,064,880)	(86,957,967,585)	(86,920,787,522)	(86,946,540,342)	(86,794,461,521)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,440,572,854	4,704,572,285	4,586,670,667	4,422,823,507	4,567,506,975	4,476,010,417	4,713,270,759	4,723,095,095	4,453,374,136	4,627,546,937	4,638,324,546	4,647,302,154
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	44,437,843	44,543,029	43,032,874	42,339,890	46,182,339	46,204,150	45,519,324	45,555,417	45,128,576	44,220,221	43,331,521	44,457,677
Less: amount offset by customer securities	(44,413,864)	(44,543,029)	(43,032,874)	(42,339,890)	(46,182,339)	(46,204,150)	(45,519,324)	(45,555,417)	(45,128,576)	(44,220,221)	(43,331,521)	(44,457,677)
	23,979	-	-	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,440,596,833	\$ 4,704,572,285	\$ 4,586,670,667	\$ 4,422,823,507	\$ 4,567,506,975	\$ 4,476,010,417	\$ 4,713,270,759	\$ 4,723,095,095	\$ 4,453,374,136	\$ 4,627,546,937	\$ 4,638,324,546	\$ 4,647,302,154
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 37,728,897	\$ 58,467,267	\$ 27,319,440	\$ 35,105,601	\$ 39,061,732	\$ 33,826,241	\$ (377,906,298)	\$ 24,420,548	\$ 24,017,376	\$ 36,681,565	\$ 30,365,502	\$ 46,690,265
B Securities representing investments of customers' funds (at market)	198,894,000	562,796,672	396,303,139	690,641,556	555,219,026	399,720,243	719,315,070	726,270,637	965,637,387	867,411,696	647,333,087	374,867,539
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-	-	-	-	-
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	1,321,512,911	1,415,232,801	820,208,869	806,555,409	797,084,509	1,005,107,661	1,077,687,560	1,051,318,177	936,878,232	770,900,536	945,932,459	922,497,281
B Securities representing investments of customers' funds (at market)	2,701,669,117	2,537,519,489	2,897,182,828	2,155,116,560	2,156,444,074	2,691,674,837	2,791,249,642	2,793,599,895	2,613,041,967	2,514,596,418	2,412,566,396	2,459,748,461
C Securities held for particular customers or option customers in lieu of cash (at market)	401,275,586	401,313,326	400,827,774	399,836,249	405,307,280	405,356,267	405,708,323	405,760,338	405,497,044	408,963,958	409,648,458	408,833,371
9. Net settlement from (to) derivatives clearing organizations of contract markets	(42,715,046)	368,252,769	(19,702,616)	751,143,064	322,716,754	(190,742,930)	392,667,464	22,907,786	40,785,419	368,254,370	491,312,962	410,967,251
10. Exchange traded options												
A Value of open long option contracts	81,422,478,150	82,400,923,676	81,825,097,123	88,085,754,705	87,668,471,495	86,176,805,951	87,124,002,674	87,080,401,761	87,081,373,384	87,247,966,215	87,315,334,291	87,484,568,909
B Value of open short option contracts	(80,727,912,927)	(82,117,854,526)	(81,090,646,679)	(87,835,283,441)	(86,748,323,189)	(85,367,144,812)	(86,761,844,454)	(86,715,064,880)	(86,957,967,585)	(86,920,787,522)	(86,946,540,342)	(86,794,461,521)
11. Net equities with other FCMs												
A Net liquidating equity	-	-	-	-	-	-	-	-	-	-	-	-
B Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-	-	-	-	-
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-	-	-	-	-
12. Segregated funds on hand	-	-	-	-	-	-	-	-	-	-	-	-
13. Total amount in segregation (add lines 7 through 12)	\$ 5,312,930,688	\$ 5,626,651,474	\$ 5,256,589,878	\$ 5,088,869,703	\$ 5,195,981,681	\$ 5,154,603,458	\$ 5,370,879,981	\$ 5,389,614,262	\$ 5,109,263,224	\$ 5,293,987,236	\$ 5,305,952,813	\$ 5,313,711,556
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	872,333,855	922,079,189	669,919,211	666,046,196	628,474,706	678,593,041	657,609,222	666,519,167	655,889,088	666,440,299	667,628,267	666,409,402
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	522,333,855	572,079,189	319,919,211	316,046,196	278,474,706	328,593,041	307,609,222	316,519,167	305,889,088	316,440,299	317,628,267	316,409,402

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	February 6, 2026	February 5, 2026	February 4, 2026	February 3, 2026	February 2, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)					
1. Net ledger balance					
A Cash	\$ 2,849,046,117	\$ 2,706,482,018	\$ 2,703,040,863	\$ 3,300,370,082	\$ 3,095,131,271
B Securities (at market)	406,469,558	405,995,358	405,687,567	405,651,747	405,896,849
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	378,822,402	608,922,093	397,904,011	135,776,918	(295,279,603)
3. Exchange traded options					
A Add market value of open option contracts purchased on a contract market	87,205,207,807	86,422,267,565	86,167,473,889	84,916,470,545	85,075,463,035
B Deduct market value of open option contracts granted (sold) on a contract market	<u>(86,357,903,618)</u>	<u>(85,742,319,315)</u>	<u>(85,113,058,761)</u>	<u>(84,012,858,111)</u>	<u>(83,852,471,149)</u>
4. Net equity (deficit) (add lines 1, 2 and 3)	4,481,642,266	4,401,347,719	4,561,047,569	4,745,411,181	4,428,740,403
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,154,366	46,191,610	48,508,382	48,985,432	49,163,043
Less: amount offset by customer securities	<u>(45,154,366)</u>	<u>(46,191,610)</u>	<u>(48,508,382)</u>	<u>(48,985,432)</u>	<u>(48,634,954)</u>
	-	-	-	-	528,089
6. Amount required to be segregated (add lines 4 and 5)	<u>\$ 4,481,642,266</u>	<u>\$ 4,401,347,719</u>	<u>\$ 4,561,047,569</u>	<u>\$ 4,745,411,181</u>	<u>\$ 4,429,268,492</u>
FUNDS IN SEGREGATED ACCOUNTS					
7. Deposited in segregated funds bank accounts					
A Cash	\$ 38,411,358	\$ 59,510,232	\$ 46,927,023	\$ 40,354,214	\$ 44,693,043
B Securities representing investments of customers' funds (at market)	332,214,022	328,215,258	494,090,948	567,585,555	314,317,264
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-
8. Margins on deposit with derivatives clearing organizations of contract markets					
A Cash	805,006,789	1,078,736,296	1,182,434,459	1,471,389,712	1,722,596,211
B Securities representing investments of customers' funds (at market)	2,314,563,169	2,311,269,625	2,207,106,343	1,751,464,963	1,751,924,492
C Securities held for particular customers or option customers in lieu of cash (at market)	406,469,558	405,995,358	405,687,567	405,651,747	405,896,849
9. Net settlement from (to) derivatives clearing organizations of contract markets	481,119,816	210,720,266	(158,903,136)	277,709,248	486,708,266
10. Exchange traded options					
A Value of open long option contracts	87,205,207,807	86,422,267,565	86,167,473,889	84,916,470,545	85,075,463,035
B Value of open short option contracts	<u>(86,357,903,618)</u>	<u>(85,742,319,315)</u>	<u>(85,113,058,761)</u>	<u>(84,012,858,111)</u>	<u>(83,852,471,149)</u>
11. Net equities with other FCMs					
A Net liquidating equity	-	-	-	-	-
B Securities representing investments of customers' funds (at market)	-	-	-	-	-
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-
12. Segregated funds on hand	-	-	-	-	-
13. Total amount in segregation (add lines 7 through 12)	<u>\$ 5,225,088,901</u>	<u>\$ 5,074,395,285</u>	<u>\$ 5,231,758,332</u>	<u>\$ 5,417,767,873</u>	<u>\$ 5,949,128,011</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>743,446,635</u>	<u>673,047,566</u>	<u>670,710,763</u>	<u>672,356,692</u>	<u>1,519,859,519</u>
15. Management Target Amount for Excess funds in segregation	<u>350,000,000</u>	<u>350,000,000</u>	<u>350,000,000</u>	<u>350,000,000</u>	<u>350,000,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>393,446,635</u>	<u>323,047,566</u>	<u>320,710,763</u>	<u>322,356,692</u>	<u>1,169,859,519</u>