

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

	March 18, 2026	March 17, 2026	March 16, 2026	March 13, 2026	March 12, 2026	March 11, 2026	March 10, 2026	March 9, 2026	March 6, 2026	March 5, 2026	March 4, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 1,329,994,980	\$ 637,511,653	\$ 1,074,042,818	\$ 785,718,875	\$ 1,200,087,877	\$ 1,450,762,142	\$ 1,278,947,643	\$ 861,346,577	\$ 1,978,776,094	\$ 1,983,802,060	\$ 1,976,152,943
B Securities (at market)	98,508,274	98,510,576	98,500,201	98,489,492	98,459,852	409,358,274	413,292,520	410,832,103	410,830,213	411,174,004	414,933,873
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,203,642,829	2,308,522,442	2,095,954,711	2,181,122,593	2,428,782,982	1,718,637,267	1,828,491,123	1,961,825,305	1,734,853,275	1,174,401,810	1,076,231,594
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	98,186,490,413	95,740,310,288	96,843,084,640	103,045,819,296	102,370,131,783	96,809,415,502	95,891,060,258	96,517,671,160	97,851,184,153	90,405,696,126	87,366,472,194
B Deduct market value of open option contracts granted (sold) on a contract market	(96,310,536,904)	(93,404,407,556)	(94,964,424,681)	(100,718,989,556)	(100,713,310,124)	(95,179,954,221)	(94,425,814,794)	(94,714,843,381)	(96,847,843,508)	(89,086,433,134)	(86,147,932,798)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,508,099,592	5,380,447,403	5,147,157,689	5,392,160,700	5,384,152,370	5,208,218,964	4,985,976,750	5,036,831,764	5,127,800,227	4,888,640,866	4,685,857,806
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	56,063,165	55,858,410	55,423,731	57,797,186	57,703,099	56,066,600	54,075,516	53,848,298	53,539,594	53,172,453	52,770,443
Less: amount offset by customer securities	(56,063,165)	(55,858,410)	(55,423,731)	(57,797,186)	(57,703,099)	(55,690,435)	(54,075,516)	(53,848,298)	(53,539,594)	(52,858,863)	(52,770,443)
	-	-	-	-	-	376,165	-	-	-	313,590	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,508,099,592	\$ 5,380,447,403	\$ 5,147,157,689	\$ 5,392,160,700	\$ 5,384,152,370	\$ 5,208,595,129	\$ 4,985,976,750	\$ 5,036,831,764	\$ 5,127,800,227	\$ 4,888,954,456	\$ 4,685,857,806
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 40,351,038	\$ 52,570,869	\$ 60,229,433	\$ 67,367,407	\$ 32,478,051	\$ 20,426,351	\$ 35,596,104	\$ 21,851,155	\$ 31,549,294	\$ 29,114,087	\$ 54,522,602
B Securities representing investments of customers' funds (at market)	308,018,557	199,602,611	225,510,853	310,801,525	725,220,361	418,165,859	429,248,599	668,002,239	809,109,234	369,485,255	205,854,473
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	728,188,286	779,259,293	991,882,700	1,395,268,668	879,922,472	817,201,977	837,730,249	776,065,460	860,625,288	846,123,112	676,137,024
B Securities representing investments of customers' funds (at market)	2,212,540,753	2,261,703,035	2,222,155,407	2,220,686,151	2,097,173,039	2,218,063,566	2,208,778,941	2,204,145,087	2,190,384,326	2,295,952,340	2,654,641,457
C Securities held for particular customers or option customers in lieu of cash (at market)	98,508,274	98,510,576	98,500,201	98,489,492	98,459,852	409,358,274	413,292,520	410,832,103	410,830,213	411,174,004	414,933,873
9. Net settlement from (to) derivatives clearing organizations of contract markets	883,312,856	295,035,876	529,640,921	(379,447,240)	531,463,963	335,634,696	398,406,392	(186,464,895)	481,851,003	278,301,110	215,913,860
10. Exchange traded options											
A Value of open long option contracts	98,186,490,413	95,740,310,288	96,843,084,640	103,045,819,296	102,370,131,783	96,809,415,502	95,891,060,258	96,517,671,160	97,851,184,153	90,405,696,126	87,366,472,194
B Value of open short option contracts	(96,310,536,904)	(93,404,407,556)	(94,964,424,681)	(100,718,989,556)	(100,713,310,124)	(95,179,954,221)	(94,425,814,794)	(94,714,843,381)	(96,847,843,508)	(89,086,433,134)	(86,147,932,798)
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)	\$ 6,146,873,273	\$ 6,022,584,992	\$ 6,006,579,474	\$ 6,039,995,743	\$ 6,021,539,397	\$ 5,848,312,004	\$ 5,788,298,269	\$ 5,697,258,928	\$ 5,787,690,003	\$ 5,549,412,900	\$ 5,440,542,685
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	638,773,681	642,137,589	859,421,785	647,835,043	637,387,027	639,716,875	802,321,519	660,427,164	659,889,776	660,458,444	754,684,879
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	288,773,681	292,137,589	509,421,785	297,835,043	287,387,027	289,716,875	452,321,519	310,427,164	309,889,776	310,458,444	404,684,879

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	March 3, 2026	March 2, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A Cash	\$ 2,446,070,669	\$ 2,169,066,324
B Securities (at market)	413,169,208	398,476,995
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,258,654,601	1,042,017,091
3. Exchange traded options		
A Add market value of open option contracts purchased on a contract market	86,838,998,639	84,936,404,674
B Deduct market value of open option contracts granted (sold) on a contract market	<u>(85,981,887,303)</u>	<u>(84,065,444,075)</u>
4. Net equity (deficit) (add lines 1, 2 and 3)	4,975,005,814	4,480,521,009
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	51,574,915	44,552,668
Less: amount offset by customer securities	<u>(51,574,915)</u>	<u>(44,532,543)</u>
	-	20,125
6. Amount required to be segregated (add lines 4 and 5)	<u>\$ 4,975,005,814</u>	<u>\$ 4,480,541,134</u>
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A Cash	\$ 31,368,407	\$ 50,463,000
B Securities representing investments of customers' funds (at market)	433,013,044	198,894,000
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	995,004,968	846,836,011
B Securities representing investments of customers' funds (at market)	2,604,661,623	2,659,092,255
C Securities held for particular customers or option customers in lieu of cash (at market)	413,169,208	398,476,995
9. Net settlement from (to) derivatives clearing organizations of contract markets	317,412,293	441,312,820
10. Exchange traded options		
A Value of open long option contracts	86,838,998,639	84,936,404,674
B Value of open short option contracts	<u>(85,981,887,303)</u>	<u>(84,065,444,075)</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>\$ 5,651,740,879</u>	<u>\$ 5,466,035,680</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>676,735,065</u>	<u>985,494,546</u>
15. Management Target Amount for Excess funds in segregation	<u>350,000,000</u>	<u>350,000,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>326,735,065</u>	<u>635,494,546</u>