

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	March 31, 2026	March 30, 2026	March 27, 2026	March 26, 2026	March 25, 2026	March 24, 2026	March 23, 2026	March 20, 2026	March 19, 2026	March 18, 2026	March 17, 2026	March 16, 2026	March 13, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)													
1. Net ledger balance													
A Cash	\$ 1,306,280,695	\$ 528,270,445	\$ 1,125,506,973	\$ 516,796,220	\$ 550,743,322	\$ 1,024,291,018	\$ 1,162,690,687	\$ 1,902,791,620	\$ 1,322,639,182	\$ 1,329,994,980	\$ 637,511,653	\$ 1,074,042,818	\$ 785,718,875
B Securities (at market)	99,446,093	99,446,093	99,426,575	99,375,360	94,554,078	94,540,147	94,549,088	94,530,556	94,514,893	98,508,274	98,510,576	98,500,201	98,489,492
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,503,795,597	2,838,557,117	2,329,314,614	2,509,724,975	2,694,084,482	2,337,348,929	2,477,712,273	2,164,423,568	2,004,126,357	2,203,642,829	2,308,522,442	2,095,954,711	2,181,122,593
3. Exchange traded options													
A Add market value of open option contracts purchased on a contract market	90,759,639,752	99,498,187,571	99,943,226,276	96,080,025,453	91,474,814,316	92,907,935,730	89,216,589,981	93,245,140,249	99,579,491,365	98,186,490,413	95,740,310,288	96,843,084,640	103,045,819,296
B Deduct market value of open option contracts granted (sold) on a contract market	(89,350,792,724)	(97,748,002,788)	(98,062,957,080)	(93,811,437,186)	(89,384,550,218)	(90,801,859,516)	(87,805,457,023)	(91,328,577,317)	(97,548,890,402)	(96,310,536,904)	(93,404,407,556)	(94,964,424,681)	(100,718,989,556)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,318,369,413	5,216,458,438	5,434,517,358	5,394,484,822	5,429,645,980	5,562,256,308	5,146,085,006	6,078,308,676	5,451,881,395	5,508,099,592	5,380,447,403	5,147,157,689	5,392,160,700
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	60,242,586	60,606,512	61,849,070	61,291,858	56,314,700	55,735,321	54,370,515	60,547,201	62,328,876	56,063,165	55,858,410	55,423,731	57,797,186
Less: amount offset by customer securities	(60,242,586)	(60,606,512)	(61,849,070)	(61,291,858)	(56,314,700)	(55,735,321)	(54,370,515)	(60,109,306)	(62,328,876)	(56,063,165)	(55,858,410)	(55,423,731)	(57,797,186)
	-	-	-	-	-	-	-	437,895	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,318,369,413	\$ 5,216,458,438	\$ 5,434,517,358	\$ 5,394,484,822	\$ 5,429,645,980	\$ 5,562,256,308	\$ 5,146,085,006	\$ 6,078,746,571	\$ 5,451,881,395	\$ 5,508,099,592	\$ 5,380,447,403	\$ 5,147,157,689	\$ 5,392,160,700
FUNDS IN SEGREGATED ACCOUNTS													
7. Deposited in segregated funds bank accounts													
A Cash	\$ 80,724,533	\$ 35,484,568	\$ 56,966,758	\$ 60,092,834	\$ 60,225,157	\$ 50,694,391	\$ (9,858,938)	\$ 25,965,368	\$ 33,992,160	\$ 40,351,038	\$ 52,570,869	\$ 60,229,433	\$ 67,367,407
B Securities representing investments of customers' funds (at market)	694,617,686	690,657,726	492,640,538	515,707,190	460,080,873	533,858,333	398,220,926	199,602,611	633,543,223	308,018,557	199,602,611	225,510,853	310,801,525
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	884,043,702	881,793,098	859,629,940	774,925,568	1,152,013,516	1,341,769,964	1,364,056,883	655,062,615	756,032,230	728,188,286	779,259,293	991,882,700	1,395,268,668
B Securities representing investments of customers' funds (at market)	2,538,033,645	2,337,557,571	2,325,374,485	2,328,922,548	2,350,906,149	2,350,235,919	2,493,293,276	3,050,043,987	2,366,339,561	2,212,540,753	2,261,703,035	2,222,155,407	2,220,686,151
C Securities held for particular customers or option customers in lieu of cash (at market)	99,446,093	99,446,093	99,426,575	99,375,360	94,554,078	94,540,147	94,549,088	94,530,556	94,514,893	98,508,274	98,510,576	98,500,201	98,489,492
9. Net settlement from (to) derivatives clearing organizations of contract markets	433,115,868	120,295,808	599,786,814	303,591,617	(71,669,687)	(169,479,320)	382,311,608	1,032,707,637	159,608,734	883,312,856	295,035,876	529,640,921	(379,447,240)
10. Exchange traded options													
A Value of open long option contracts	90,759,639,752	99,498,187,571	99,943,226,276	96,080,025,453	91,474,814,316	92,907,935,730	89,216,589,981	93,245,140,249	99,579,491,365	98,186,490,413	95,740,310,288	96,843,084,640	103,045,819,296
B Value of open short option contracts	(89,350,792,724)	(97,748,002,788)	(98,062,957,080)	(93,811,437,186)	(89,384,550,218)	(90,801,859,516)	(87,805,457,023)	(91,328,577,317)	(97,548,890,402)	(96,310,536,904)	(93,404,407,556)	(94,964,424,681)	(100,718,989,556)
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)	\$ 6,138,828,555	\$ 5,915,419,647	\$ 6,314,094,306	\$ 6,351,203,384	\$ 6,136,374,184	\$ 6,307,695,648	\$ 6,133,705,801	\$ 6,974,475,706	\$ 6,074,631,764	\$ 6,146,873,273	\$ 6,022,584,992	\$ 6,006,579,474	\$ 6,039,995,743
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	820,459,142	698,961,209	879,576,948	956,718,562	706,728,204	745,439,340	987,620,795	895,729,135	622,750,369	638,773,681	642,137,589	859,421,785	647,835,043
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	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	470,459,142	348,961,209	529,576,948	606,718,562	356,728,204	395,439,340	637,620,795	545,729,135	272,750,369	288,773,681	292,137,589	509,421,785	297,835,043

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	March 12, 2026	March 11, 2026	March 10, 2026	March 9, 2026	March 6, 2026	March 5, 2026	March 4, 2026	March 3, 2026	March 2, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)									
1. Net ledger balance									
A Cash	\$ 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	\$ 2,446,070,669	\$ 2,169,066,324
B Securities (at market)	98,459,852	409,358,274	413,292,520	410,832,103	410,830,213	411,174,004	414,933,873	413,169,208	398,476,995
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	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	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	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	86,838,998,639	84,936,404,674
B Deduct market value of open option contracts granted (sold) on a contract market	(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)	(85,981,887,303)	(84,065,444,075)
4. Net equity (deficit) (add lines 1, 2 and 3)	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	4,975,005,814	4,480,521,009
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	57,703,099	56,066,600	54,075,516	53,848,298	53,539,594	53,172,453	52,770,443	51,574,915	44,552,668
Less: amount offset by customer securities	(57,703,099)	(55,690,435)	(54,075,516)	(53,848,298)	(53,539,594)	(52,858,863)	(52,770,443)	(51,574,915)	(44,532,543)
	-	376,165	-	-	-	313,590	-	-	20,125
6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 4,975,005,814	\$ 4,480,541,134
FUNDS IN SEGREGATED ACCOUNTS									
7. Deposited in segregated funds bank accounts									
A Cash	\$ 32,478,051	\$ 20,426,351	\$ 35,596,104	\$ 21,851,155	\$ 31,549,294	\$ 29,114,087	\$ 54,522,602	\$ 31,368,407	\$ 50,463,000
B Securities representing investments of customers' funds (at market)	725,220,361	418,165,859	429,248,599	668,002,239	809,109,234	369,485,255	205,854,473	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	879,922,472	817,201,977	837,730,249	776,065,460	860,625,288	846,123,112	676,137,024	995,004,968	846,836,011
B Securities representing investments of customers' funds (at market)	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	2,604,661,623	2,659,092,255
C Securities held for particular customers or option customers in lieu of cash (at market)	98,459,852	409,358,274	413,292,520	410,832,103	410,830,213	411,174,004	414,933,873	413,169,208	398,476,995
9. Net settlement from (to) derivatives clearing organizations of contract markets	531,463,963	335,634,696	398,406,392	(186,464,895)	481,851,003	278,301,110	215,913,860	317,412,293	441,312,820
10. Exchange traded options									
A Value of open long option contracts	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	86,838,998,639	84,936,404,674
B Value of open short option contracts	(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)	(85,981,887,303)	(84,065,444,075)
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)	\$ 6,021,539,397	\$ 5,848,312,004	\$ 5,788,298,269	\$ 5,697,258,928	\$ 5,787,690,003	\$ 5,549,412,900	\$ 5,440,542,685	\$ 5,651,740,879	\$ 5,466,035,680
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	637,387,027	639,716,875	802,321,519	660,427,164	659,889,776	660,458,444	754,684,879	676,735,065	985,494,546
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	287,387,027	289,716,875	452,321,519	310,427,164	309,889,776	310,458,444	404,684,879	326,735,065	635,494,546