

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

| | April 7, 2026 | April 6, 2026 | April 3, 2026 | April 2, 2026 | April 1, 2026 |
|--|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct) | | | | | |
| 1. Net ledger balance | | | | | |
| A Cash | \$ 1,938,000,492 | \$ 2,413,347,609 | \$ 2,641,356,475 | \$ 2,669,191,546 | \$ 2,759,098,612 |
| B Securities (at market) | 94,533,870 | 94,510,226 | 94,513,715 | 94,513,715 | 99,473,174 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 1,978,051,914 | 1,830,950,572 | 1,539,075,936 | 1,576,583,958 | 1,428,849,892 |
| 3. Exchange traded options | | | | | |
| A Add market value of open option contracts purchased on a contract market | 93,858,463,609 | 91,318,864,544 | 92,437,009,469 | 92,385,559,734 | 90,094,657,715 |
| B Deduct market value of open option contracts granted (sold) on a contract market | <u>(92,308,065,031)</u> | <u>(89,860,348,828)</u> | <u>(90,963,469,906)</u> | <u>(91,010,543,258)</u> | <u>(88,802,501,128)</u> |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | 5,560,984,854 | 5,797,324,123 | 5,748,485,689 | 5,715,305,695 | 5,579,578,265 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 56,249,930 | 57,085,694 | 56,379,481 | 56,750,693 | 60,171,354 |
| Less: amount offset by customer securities | <u>(56,249,926)</u> | <u>(57,085,694)</u> | <u>(56,379,481)</u> | <u>(56,750,693)</u> | <u>(60,171,354)</u> |
| | 4 | - | - | - | - |
| 6. Amount required to be segregated (add lines 4 and 5) | <u>\$ 5,560,984,858</u> | <u>\$ 5,797,324,123</u> | <u>\$ 5,748,485,689</u> | <u>\$ 5,715,305,695</u> | <u>\$ 5,579,578,265</u> |
| FUNDS IN SEGREGATED ACCOUNTS | | | | | |
| 7. Deposited in segregated funds bank accounts | | | | | |
| A Cash | \$ 24,890,001 | \$ 63,301,751 | \$ 77,065,276 | \$ 99,867,112 | \$ 101,847,702 |
| B Securities representing investments of customers' funds (at market) | 534,195,751 | 760,346,449 | 366,767,144 | 363,789,323 | 615,003,277 |
| 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 | 953,045,151 | 935,287,310 | 1,654,463,144 | 1,187,714,861 | 1,187,494,657 |
| B Securities representing investments of customers' funds (at market) | 3,076,957,357 | 3,124,779,143 | 2,849,635,299 | 2,850,194,815 | 2,898,265,686 |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 94,533,870 | 94,510,226 | 94,513,715 | 94,513,715 | 99,473,174 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | 129,379,013 | 266,858,562 | 14,372,676 | 635,788,000 | 232,145,963 |
| 10. Exchange traded options | | | | | |
| A Value of open long option contracts | 93,858,463,609 | 91,318,864,544 | 92,437,009,469 | 92,385,559,734 | 90,094,657,715 |
| B Value of open short option contracts | <u>(92,308,065,031)</u> | <u>(89,860,348,828)</u> | <u>(90,963,469,906)</u> | <u>(91,010,543,258)</u> | <u>(88,802,501,128)</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>\$ 6,363,399,721</u> | <u>\$ 6,703,599,157</u> | <u>\$ 6,530,356,817</u> | <u>\$ 6,606,884,302</u> | <u>\$ 6,426,387,046</u> |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>802,414,863</u> | <u>906,275,034</u> | <u>781,871,128</u> | <u>891,578,607</u> | <u>846,808,781</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>452,414,863</u> | <u>556,275,034</u> | <u>431,871,128</u> | <u>541,578,607</u> | <u>496,808,781</u> |