

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

	October 31, 2025	October 30, 2025	October 29, 2025	October 28, 2025	October 27, 2025	October 24, 2025	October 23, 2025	October 22, 2025	October 21, 2025	October 20, 2025	October 17, 2025
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>											
1. Net ledger balance											
A Cash	\$ 3,037,235,119	\$ 2,936,234,710	\$ 3,391,309,764	\$ 3,356,607,166	\$ 3,079,950,486	\$ 2,658,713,387	\$ 3,054,325,727	\$ 2,432,460,513	\$ 2,700,300,746	\$ 2,985,429,960	\$ 3,027,681,705
B Securities (at market)	900,156,382	890,139,854	904,526,596	908,122,364	907,645,738	906,849,079	906,126,592	906,060,138	905,508,481	908,268,640	909,368,852
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	322,717,857	604,149,024	315,530,575	403,185,481	362,290,070	444,560,487	504,281,824	330,624,711	150,986,664	353,488,242	721,547,028
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	93,258,964,630	92,010,339,068	95,994,819,991	94,747,789,749	91,861,332,495	87,011,948,485	84,663,620,638	82,808,301,624	84,199,036,188	83,938,752,889	82,165,411,730
B Deduct market value of open option contracts granted (sold) on a contract market	(93,282,674,745)	(92,156,698,255)	(96,191,550,310)	(95,135,842,043)	(92,066,161,950)	(86,822,528,466)	(84,801,392,679)	(82,208,823,520)	(83,802,292,460)	(83,998,232,926)	(82,558,944,098)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,236,399,243	4,284,164,401	4,414,636,616	4,279,862,717	4,145,056,839	4,199,542,972	4,326,962,102	4,268,623,466	4,153,539,619	4,187,706,805	4,265,065,217
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	41,696,876	21,980,080	34,270,721	40,151,833	41,742,500	34,205,473	44,047,594	37,773,688	59,054,794	58,405,137	58,178,300
Less: amount offset by customer securities	(41,696,876)	(21,980,080)	(34,270,721)	(40,151,833)	(41,742,500)	(34,205,473)	(44,047,594)	(37,773,688)	(59,054,794)	(58,405,137)	(58,178,300)
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 4,236,399,243</b>	<b>\$ 4,284,164,401</b>	<b>\$ 4,414,636,616</b>	<b>\$ 4,279,862,717</b>	<b>\$ 4,145,056,839</b>	<b>\$ 4,199,542,972</b>	<b>\$ 4,326,962,102</b>	<b>\$ 4,268,623,466</b>	<b>\$ 4,153,539,619</b>	<b>\$ 4,187,706,805</b>	<b>\$ 4,265,065,217</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 32,321,605	\$ 37,559,535	\$ 49,850,912	\$ 41,536,703	\$ 31,397,365	\$ 22,879,588	\$ 26,589,941	\$ 45,503,921	\$ 59,466,020	\$ 37,947,392	\$ 39,963,528
B Securities representing investments of customers' funds (at market)	198,771,111	221,298,128	324,406,195	503,016,515	307,484,338	206,734,338	222,660,791	198,771,111	198,771,111	262,122,862	346,517,062
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	1,232,512,637	1,434,116,952	1,438,119,304	1,428,827,253	1,285,542,179	1,466,258,483	1,359,233,395	1,182,459,465	1,127,547,410	1,251,750,189	1,464,214,695
B Securities representing investments of customers' funds (at market)	2,467,275,864	2,478,442,404	2,483,880,228	2,380,920,386	2,379,423,236	2,380,011,460	2,382,664,756	2,480,211,710	2,479,277,221	2,518,585,762	2,520,080,766
C Securities held for particular customers or option customers in lieu of cash (at market)	900,156,382	890,139,854	904,526,596	908,122,364	907,645,738	906,849,079	906,126,592	906,060,138	905,508,481	908,268,640	909,368,852
9. Net settlement from (to) derivatives clearing organizations of contract markets	436,053,773	59,743,588	187,217,781	219,507,134	678,498,049	35,285,403	1,023,776,660	(97,307,389)	(174,811,267)	100,120,662	247,800,089
10. Exchange traded options											
A Value of open long option contracts	93,258,964,630	92,010,339,068	95,994,819,991	94,747,789,749	91,861,332,495	87,011,948,485	84,663,620,638	82,808,301,624	84,199,036,188	83,938,752,889	82,165,411,730
B Value of open short option contracts	(93,282,674,745)	(92,156,698,255)	(96,191,550,310)	(95,135,842,043)	(92,066,161,950)	(86,822,528,466)	(84,801,392,679)	(82,208,823,520)	(83,802,292,460)	(83,998,232,926)	(82,558,944,098)
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)	\$ 5,243,381,257	\$ 4,974,941,274	\$ 5,191,270,697	\$ 5,093,878,061	\$ 5,385,161,450	\$ 5,207,438,370	\$ 5,783,280,094	\$ 5,315,177,060	\$ 4,992,502,704	\$ 5,019,315,470	\$ 5,134,412,624
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,006,982,014	690,776,873	776,634,081	814,015,344	1,240,104,611	1,007,895,398	1,456,317,992	1,046,553,594	838,963,085	831,608,665	869,347,407
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	656,982,014	340,776,873	426,634,081	464,015,344	890,104,611	657,895,398	1,106,317,992	696,553,594	488,963,085	481,608,665	519,347,407

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

	October 16, 2025	October 15, 2025	October 14, 2025	October 13, 2025	October 10, 2025	October 9, 2025	October 8, 2025	October 7, 2025	October 6, 2025	October 3, 2025
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>										
1. Net ledger balance										
A Cash	\$ 2,666,032,719	\$ 2,702,476,667	\$ 2,678,341,520	\$ 2,880,224,199	\$ 2,978,918,153	\$ 3,345,529,180	\$ 3,299,317,773	\$ 3,319,067,174	\$ 2,803,910,847	\$ 3,000,721,930
B Securities (at market)	911,710,202	899,185,100	885,603,891	884,064,811	885,194,493	880,889,970	889,558,424	885,286,300	889,060,900	891,807,586
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,072,571,618	872,620,417	872,448,311	853,885,572	1,069,322,091	428,731,627	295,584,839	396,867,986	213,151,080	342,084,868
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	88,599,965,456	85,791,664,146	84,173,944,702	81,888,361,887	81,152,365,310	82,738,595,531	84,059,649,030	80,894,572,346	81,641,117,760	79,634,329,266
B Deduct market value of open option contracts granted (sold) on a contract market	(89,009,866,866)	(86,058,743,608)	(84,281,843,266)	(82,175,770,486)	(81,810,929,660)	(83,072,896,412)	(84,274,790,788)	(81,146,608,490)	(81,345,836,015)	(79,525,058,776)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,240,413,129	4,207,202,722	4,328,495,158	4,330,765,983	4,274,870,387	4,320,849,896	4,269,319,278	4,349,185,316	4,201,404,572	4,343,884,874
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	51,488,249	53,637,960	40,764,413	41,262,489	49,005,547	42,614,682	43,801,269	39,980,719	40,659,874	40,994,253
Less: amount offset by customer securities	(51,488,249)	(53,616,347)	(40,764,413)	(38,872,174)	(39,586,378)	(42,614,682)	(42,401,514)	(39,980,719)	(40,659,852)	(40,994,253)
	-	21,613	-	2,390,315	9,419,169	-	1,399,755	-	22	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 4,240,413,129</b>	<b>\$ 4,207,224,335</b>	<b>\$ 4,328,495,158</b>	<b>\$ 4,333,156,298</b>	<b>\$ 4,284,289,556</b>	<b>\$ 4,320,849,896</b>	<b>\$ 4,270,719,033</b>	<b>\$ 4,349,185,316</b>	<b>\$ 4,201,404,594</b>	<b>\$ 4,343,884,874</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 40,302,681	\$ 13,282,750	\$ (5,546,975)	\$ 60,080,975	\$ 49,451,343	\$ 23,182,991	\$ 69,712,503	\$ 66,800,359	\$ 50,124,018	\$ 21,447,663
B Securities representing investments of customers' funds (at market)	254,203,893	507,713,145	492,865,078	743,572,533	741,357,897	590,577,456	282,889,356	400,472,797	198,740,000	564,170,217
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	1,629,153,501	1,603,107,562	1,686,513,984	1,644,871,460	1,561,678,143	1,435,437,631	1,357,373,462	1,334,631,100	1,176,314,721	1,607,224,447
B Securities representing investments of customers' funds (at market)	2,405,945,487	2,157,510,591	2,159,299,221	2,407,953,085	2,406,769,348	2,282,187,740	2,363,724,317	2,265,976,062	2,478,379,475	2,305,336,811
C Securities held for particular customers or option customers in lieu of cash (at market)	911,710,202	899,185,100	885,603,891	884,064,811	885,194,493	880,889,970	889,558,424	885,286,300	889,060,900	891,807,586
9. Net settlement from (to) derivatives clearing organizations of contract markets	297,653,047	309,912,799	(108,085,023)	(449,049,099)	(44,480,448)	117,718,278	240,494,754	467,356,057	126,892,417	(488,453,718)
10. Exchange traded options										
A Value of open long option contracts	88,599,965,456	85,791,664,146	84,173,944,702	81,888,361,887	81,152,365,310	82,738,595,531	84,059,649,030	80,894,572,346	81,641,117,760	79,634,329,266
B Value of open short option contracts	(89,009,866,866)	(86,058,743,608)	(84,281,843,266)	(82,175,770,486)	(81,810,929,660)	(83,072,896,412)	(84,274,790,788)	(81,146,608,490)	(81,345,836,015)	(79,525,058,776)
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)	\$ 5,129,067,401	\$ 5,223,632,485	\$ 5,002,751,612	\$ 5,004,085,166	\$ 4,941,406,426	\$ 4,995,693,185	\$ 4,988,611,058	\$ 5,168,486,531	\$ 5,214,793,276	\$ 5,010,803,496
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b>888,654,272</b>	<b>1,016,408,150</b>	<b>674,256,454</b>	<b>670,928,868</b>	<b>657,116,870</b>	<b>674,843,289</b>	<b>717,892,025</b>	<b>819,301,215</b>	<b>1,013,388,682</b>	<b>666,918,622</b>
15. Management Target Amount for Excess funds in segregation	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b>538,654,272</b>	<b>666,408,150</b>	<b>324,256,454</b>	<b>320,928,868</b>	<b>307,116,870</b>	<b>324,843,289</b>	<b>367,892,025</b>	<b>469,301,215</b>	<b>663,388,682</b>	<b>316,918,622</b>

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

October 2, 2025      October 1, 2025

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1.	Net ledger balance		
	A Cash	\$ 3,962,676,683	\$ 3,073,033,450
	B Securities (at market)	890,220,125	890,738,292
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	195,866,712	174,157,771
3.	Exchange traded options		
	A Add market value of open option contracts purchased on a contract market	78,580,965,301	78,006,934,923
	B Deduct market value of open option contracts granted (sold) on a contract market	<u>(79,391,239,215)</u>	<u>(78,054,458,528)</u>
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,238,489,606	4,090,405,908
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,825,001	39,719,317
	Less: amount offset by customer securities	<u>(39,825,001)</u>	<u>(39,719,317)</u>
		-	-
6.	<b>Amount required to be segregated (add lines 4 and 5)</b>	<b><u>\$ 4,238,489,606</u></b>	<b><u>\$ 4,090,405,908</u></b>

**FUNDS IN SEGREGATED ACCOUNTS**

7.	Deposited in segregated funds bank accounts		
	A Cash	\$ 60,256,655	\$ 22,245,745
	B Securities representing investments of customers' funds (at market)	685,038,607	523,090,284
	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	1,322,695,283	1,218,014,865
	B Securities representing investments of customers' funds (at market)	2,012,077,309	1,999,534,868
	C Securities held for particular customers or option customers in lieu of cash (at market)	890,220,125	890,738,292
9.	Net settlement from (to) derivatives clearing organizations of contract markets	741,855,087	1,169,256,323
10.	Exchange traded options		
	A Value of open long option contracts	78,580,965,301	78,006,934,923
	B Value of open short option contracts	<u>(79,391,239,215)</u>	<u>(78,054,458,528)</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>\$ 4,901,869,152</u>	<u>\$ 5,775,356,772</u>
14.	<b>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</b>	<b><u>663,379,546</u></b>	<b><u>1,684,950,864</u></b>
15.	<b>Management Target Amount for Excess funds in segregation</b>	<b><u>350,000,000</u></b>	<b><u>350,000,000</u></b>
16.	<b>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</b>	<b><u>313,379,546</u></b>	<b><u>1,334,950,864</u></b>