

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		September 30, 2026	September 29, 2026	September 28, 2026	September 25, 2026	September 24, 2026	September 23, 2026	September 22, 2026	September 21, 2026	September 18, 2026	September 17, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance										
	/ Cash	\$ 2,239,076,266	\$ 1,330,195,005	\$ 2,114,719,382	\$ 2,993,421,105	\$ 2,775,495,668	\$ 2,481,308,568	\$ 2,492,266,860	\$ 2,649,729,243	\$ 3,646,288,126	\$ 1,932,912,795
	I Securities (at market)	114,367,889	114,344,982	114,315,097	114,317,669	114,275,675	114,272,434	114,281,207	98,855,615	98,846,006	457,591,400
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	606,946,187	1,742,277,810	1,638,598,440	1,585,895,258	1,347,159,908	1,343,157,258	1,439,475,180	1,583,999,606	1,360,377,962	1,117,317,834
3.	Exchange traded options										
	/ Add market value of open option contracts purchased on a contract market	122,930,970,747	124,032,223,388	123,616,062,449	124,221,784,770	124,288,263,331	122,987,498,373	123,730,130,810	122,235,239,866	115,707,933,761	129,202,402,146
	I Deduct market value of open option contracts granted (sold) on a contract market	(121,014,776,158)	(122,339,981,596)	(122,540,897,289)	(123,518,115,857)	(123,461,516,038)	(121,883,430,206)	(122,756,498,523)	(121,704,122,145)	(115,075,031,166)	(127,662,577,752)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,876,584,931	4,879,059,589	4,942,798,079	5,397,302,945	5,063,678,544	5,042,806,427	5,019,655,534	4,863,702,185	5,738,414,689	5,047,646,423
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,003,374	49,610,497	48,754,751	47,112,274	42,588,216	43,982,141	43,988,599	29,257,468	29,218,887	29,105,041
	Less: amount offset by customer securities	(43,003,374)	(49,610,497)	(48,754,751)	(47,112,274)	(42,588,216)	(43,982,141)	(43,988,599)	(29,257,468)	(29,218,887)	(29,105,041)
		-	-	-	-	-	-	-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,876,584,931	\$ 4,879,059,589	\$ 4,942,798,079	\$ 5,397,302,945	\$ 5,063,678,544	\$ 5,042,806,427	\$ 5,019,655,534	\$ 4,863,702,185	\$ 5,738,414,689	\$ 5,047,646,423
FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts										
	/ Cash	\$ 18,163,718	\$ 30,150,377	\$ 30,927,213	\$ 38,047,221	\$ 30,527,190	\$ 31,736,478	\$ 45,525,752	\$ 49,816,495	\$ 39,826,912	\$ 31,541,839
	I Securities representing investments of customers' funds (at market)	242,149,289	531,933,008	753,467,945	654,905,757	254,122,153	203,603,075	444,565,229	491,987,490	711,333,002	758,574,936
	(Securities held for particular customers or option customers in lieu of cash (at market)	5,023,620	5,022,683	5,021,370	5,021,531	5,019,648	5,019,712	5,019,396	5,019,237	5,018,894	5,017,456
8.	Margins on deposit with derivatives clearing organizations of contract markets										
	/ Cash	931,999,091	865,315,876	903,345,684	1,325,726,463	959,320,674	968,208,531	1,148,693,432	1,343,037,171	877,853,912	465,870,752
	I Securities representing investments of customers' funds (at market)	2,594,889,958	2,535,882,816	2,657,239,816	3,023,097,670	3,269,206,332	3,329,365,158	3,276,705,155	3,144,350,511	2,161,548,917	2,143,731,885
	(Securities held for particular customers or option customers in lieu of cash (at market)	109,344,269	109,322,299	109,293,726	109,296,137	109,256,027	109,252,722	109,261,811	93,836,378	93,827,113	452,573,944
9.	Net settlement from (to) derivatives clearing organizations of contract markets	325,941,469	(276,564,670)	32,569,642	371,339,486	591,384,141	124,587,322	(314,872,805)	(96,900,870)	1,866,872,210	255,072,028
10.	Exchange traded options										
	/ Value of open long option contracts	122,930,970,747	124,032,223,388	123,616,062,449	124,221,784,770	124,288,263,331	122,987,498,373	123,730,130,810	122,235,239,866	115,707,933,761	129,202,402,146
	I Value of open short option contracts	(121,014,776,158)	(122,339,981,596)	(122,540,897,289)	(123,518,115,857)	(123,461,516,038)	(121,883,430,206)	(122,756,498,523)	(121,704,122,145)	(115,075,031,166)	(127,662,577,752)
11.	Net equities with other FCMs										
	/ Net liquidating equity	-	-	-	-	-	-	-	-	-	-
	I Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-	-	-
	(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)	\$ 6,143,706,003	\$ 5,493,304,181	\$ 5,567,030,556	\$ 6,231,103,178	\$ 6,045,583,458	\$ 5,875,841,165	\$ 5,688,530,257	\$ 5,562,264,133	\$ 6,389,183,555	\$ 5,652,207,234
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,267,121,072	614,244,592	624,232,477	833,800,233	981,904,914	833,034,738	668,874,723	698,561,948	650,768,866	604,560,811
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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	917,121,072	264,244,592	274,232,477	483,800,233	631,904,914	483,034,738	318,874,723	348,561,948	300,768,866	254,560,811

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		September 16, 2026	September 15, 2026	September 14, 2026	September 11, 2026	September 10, 2026	September 9, 2026	September 8, 2026	September 7, 2026	September 4, 2026	September 3, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance										
	/ Cash	\$ 1,841,464,856	\$ 1,572,803,211	\$ 1,477,451,953	\$ 2,029,980,247	\$ 2,583,005,673	\$ 2,656,630,394	\$ 2,661,868,955	\$ 2,819,308,282	\$ 2,823,506,574	\$ 2,833,763,842
	I Securities (at market)	453,970,104	535,044,819	535,739,608	539,200,028	539,883,115	542,622,522	545,178,231	545,892,945	545,679,082	545,528,978
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,007,873,120	895,167,057	772,165,182	563,941,105	485,661,818	362,985,200	167,701,420	271,732,085	222,389,896	253,741,917
3.	Exchange traded options										
	/ Add market value of open option contracts purchased on a contract market	130,029,518,416	131,495,894,837	131,341,053,477	132,501,321,610	132,792,873,926	131,677,174,016	131,778,957,387	132,786,087,849	132,737,539,289	134,263,810,904
	I Deduct market value of open option contracts granted (sold) on a contract market	(128,157,640,582)	(129,439,901,017)	(129,268,792,819)	(130,367,350,001)	(131,510,073,333)	(130,061,701,513)	(130,300,858,202)	(131,270,042,146)	(131,228,293,248)	(132,951,086,983)
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,175,185,914	5,059,008,907	4,857,617,401	5,267,092,989	4,891,351,199	5,177,710,619	4,852,847,791	5,152,979,015	5,100,821,593	4,945,758,658
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	30,298,960	31,255,722	49,151,773	49,615,739	48,859,528	46,062,748	45,933,574	40,927,520	41,026,864	40,549,654
	Less: amount offset by customer securities	(30,298,960)	(31,190,276)	(49,151,773)	(49,615,739)	(48,859,528)	(46,062,748)	(45,933,574)	(40,927,520)	(41,026,864)	(40,549,654)
		-	65,446	-	-	-	-	-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 5,175,185,914	\$ 5,059,074,353	\$ 4,857,617,401	\$ 5,267,092,989	\$ 4,891,351,199	\$ 5,177,710,619	\$ 4,852,847,791	\$ 5,152,979,015	\$ 5,100,821,593	\$ 4,945,758,658
FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts										
	/ Cash	\$ 36,895,097	\$ 52,540,942	\$ 36,428,511	\$ 26,383,940	\$ 25,244,258	\$ 51,098,752	\$ 38,591,295	\$ (136,549,922)	\$ 32,690,603	\$ 38,990,958
	I Securities representing investments of customers' funds (at market)	681,930,506	445,524,025	450,498,981	861,690,610	486,327,664	594,166,949	375,092,127	377,405,828	377,435,043	317,475,961
	(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										
	/ Cash	573,463,599	279,184,551	272,878,049	822,336,574	274,772,418	464,128,851	475,028,680	637,152,134	665,096,469	496,219,733
	I Securities representing investments of customers' funds (at market)	1,946,389,575	1,946,428,216	1,997,855,867	2,024,523,679	1,967,519,568	2,103,306,210	2,103,911,120	2,424,325,746	2,424,592,498	2,227,169,121
	(Securities held for particular customers or option customers in lieu of cash (at market)	453,970,104	535,044,819	535,739,608	539,200,028	539,883,115	542,622,522	545,178,231	545,892,945	545,679,082	545,528,978
9.	Net settlement from (to) derivatives clearing organizations of contract markets	195,297,321	571,969,946	346,776,836	(522,503,254)	1,014,001,409	414,998,939	454,071,982	400,723,395	157,850,841	928,758,821
10.	Exchange traded options										
	/ Value of open long option contracts	130,029,518,416	131,495,894,837	131,341,053,477	132,501,321,610	132,792,873,926	131,677,174,016	131,778,957,387	132,786,087,849	132,737,539,289	134,263,810,904
	I Value of open short option contracts	(128,157,640,582)	(129,439,901,017)	(129,268,792,819)	(130,367,350,001)	(131,510,073,333)	(130,061,701,513)	(130,300,858,202)	(131,270,042,146)	(131,228,293,248)	(132,951,086,983)
11.	Net equities with other FCMs										
	/ Net liquidating equity	-	-	-	-	-	-	-	-	-	-
	I Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-	-	-
	(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)	\$ 5,759,824,036	\$ 5,886,686,319	\$ 5,712,438,510	\$ 5,885,603,186	\$ 5,590,549,025	\$ 5,785,794,726	\$ 5,469,972,620	\$ 5,764,995,829	\$ 5,712,590,577	\$ 5,866,867,493
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	584,638,122	827,611,966	854,821,109	618,510,197	699,197,826	608,084,107	617,124,829	612,016,814	611,768,984	921,108,835
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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	234,638,122	477,611,966	504,821,109	268,510,197	349,197,826	258,084,107	267,124,829	262,016,814	261,768,984	571,108,835

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

September 2, 2026 September 1, 2026

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1.	Net ledger balance	
	/ Cash	\$ 2,350,170,190 \$ 1,765,858,702
	I Securities (at market)	548,262,873 549,275,519
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	90,827,186 113,632,972
3.	Exchange traded options	
	/ Add market value of open option contracts purchased on a contract market	130,623,775,436 129,420,624,976
	I Deduct market value of open option contracts granted (sold) on a contract market	(128,738,866,138) (126,958,201,074)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,874,169,547 4,891,191,095
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	46,369,925 49,320,642
	Less: amount offset by customer securities	(46,369,925) (49,320,642)
		- -
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,874,169,547 \$ 4,891,191,095
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	/ Cash	\$ 30,118,883 \$ 32,349,719
	I Securities representing investments of customers' funds (at market)	226,527,631 197,672,889
	(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	
	/ Cash	444,665,007 413,767,183
	I Securities representing investments of customers' funds (at market)	2,454,225,495 2,589,104,747
	(Securities held for particular customers or option customers in lieu of cash (at market)	548,262,873 549,275,519
9.	Net settlement from (to) derivatives clearing organizations of contract markets	928,113,533 (473,413,140)
10.	Exchange traded options	
	/ Value of open long option contracts	130,623,775,436 129,420,624,976
	I Value of open short option contracts	(128,738,866,138) (126,958,201,074)
11.	Net equities with other FCMs	
	/ Net liquidating equity	- -
	I Securities representing investments of customers' funds (at market)	- -
	(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)	\$ 6,516,822,720 \$ 5,771,180,819
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,642,653,173 879,989,724
15.	Management Target Amount for Excess funds in segregation	350,000,000 350,000,000
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	1,292,653,173 529,989,724