ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		September 22, 2026	September 21, 2026	September 18, 2026	September 17, 2026	September 16, 2026	September 15, 2026	September 14, 2026	September 11, 2026	September 10, 2026	September 9, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1.	Net ledger balance										
	Cash	$ 2,492,266,860	$ 2,649,729,243	$ 3,646,288,126	$ 1,932,912,795	$ 1,841,464,856	$ 1,572,803,211	$ 1,477,451,953	$ 2,029,980,247	$ 2,583,005,673	$ 2,656,630,394
	Securities (at market)	114,281,207	98,855,615	98,846,006	457,591,400	453,970,104	535,044,819	535,739,608	539,200,028	539,883,115	542,622,522
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,439,475,180	1,583,999,606	1,360,377,962	1,117,317,834	1,007,873,120	895,167,057	772,165,182	563,941,105	485,661,818	362,985,200
3.	Exchange traded options										
	Add market value of open option contracts purchased on a contract market	123,730,130,810	122,235,239,866	115,707,933,761	129,202,402,146	130,029,518,416	131,495,894,837	131,341,053,477	132,501,321,610	132,792,873,926	131,677,174,016
	Deduct market value of open option contracts granted (sold) on a contract market	(122,756,498,523)	(121,704,122,145)	(115,075,031,166)	(127,662,577,752)	(128,157,640,582)	(129,439,901,017)	(129,268,792,819)	(130,367,350,001)	(131,510,073,333)	(130,061,701,513)
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,019,655,534	4,863,702,185	5,738,414,689	5,047,646,423	5,175,185,914	5,059,008,907	4,857,617,401	5,267,092,989	4,891,351,199	5,177,710,619
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,988,599	29,257,468	29,218,887	29,105,041	30,298,960	31,255,722	49,151,773	49,615,739	48,859,528	46,062,748
	Less: amount offset by customer securities	(43,988,599)	(29,257,468)	(29,218,887)	(29,105,041)	(30,298,960)	(31,190,276)	(49,151,773)	(49,615,739)	(48,859,528)	(46,062,748)
		-	-	-	-	-	65,446	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 5,019,655,534**	**$ 4,863,702,185**	**$ 5,738,414,689**	**$ 5,047,646,423**	**$ 5,175,185,914**	**$ 5,059,074,353**	**$ 4,857,617,401**	**$ 5,267,092,989**	**$ 4,891,351,199**	**$ 5,177,710,619**
	FUNDS IN SEGREGATED ACCOUNTS										
7.	Deposited in segregated funds bank accounts										
	Cash	$ 45,525,752	$ 49,816,495	$ 39,826,912	$ 31,541,839	$ 36,895,097	$ 52,540,942	$ 36,428,511	$ 26,383,940	$ 25,244,258	$ 51,098,752
	Securities representing investments of customers' funds (at market)	444,565,229	491,987,490	711,333,002	758,574,936	681,930,506	445,524,025	450,498,981	861,690,610	486,327,664	594,166,949
	Securities held for particular customers or option customers in lieu of cash (at market)	5,019,396	5,019,237	5,018,894	5,017,456	-	-	-	-	-	-
8.	Margins on deposit with derivatives clearing organizations of contract markets										
	Cash	1,148,693,432	1,343,037,171	877,853,912	465,870,752	573,463,599	279,184,551	272,878,049	822,336,574	274,772,418	464,128,851
	Securities representing investments of customers' funds (at market)	3,276,705,155	3,144,350,511	2,161,548,917	2,143,731,885	1,946,389,575	1,946,428,216	1,997,855,867	2,024,523,679	1,967,519,568	2,103,306,210
	Securities held for particular customers or option customers in lieu of cash (at market)	109,261,811	93,836,378	93,827,113	452,573,944	453,970,104	535,044,819	535,739,608	539,200,028	539,883,115	542,622,522
9.	Net settlement from (to) derivatives clearing organizations of contract markets	(314,872,805)	(96,900,870)	1,866,872,210	255,072,028	195,297,321	571,969,946	346,776,836	(522,503,254)	1,014,001,409	414,998,939
10.	Exchange traded options										
	Value of open long option contracts	123,730,130,810	122,235,239,866	115,707,933,761	129,202,402,146	130,029,518,416	131,495,894,837	131,341,053,477	132,501,321,610	132,792,873,926	131,677,174,016
	Value of open short option contracts	(122,756,498,523)	(121,704,122,145)	(115,075,031,166)	(127,662,577,752)	(128,157,640,582)	(129,439,901,017)	(129,268,792,819)	(130,367,350,001)	(131,510,073,333)	(130,061,701,513)
11.	Net equities with other FCMs										
	Net liquidating equity	-	-	-	-	-	-	-	-	-	-
	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)	$ 5,688,530,257	$ 5,562,264,133	$ 6,389,183,555	$ 5,652,207,234	$ 5,759,824,036	$ 5,886,686,319	$ 5,712,438,510	$ 5,885,603,186	$ 5,590,549,025	$ 5,785,794,726
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**668,874,723**	**698,561,948**	**650,768,866**	**604,560,811**	**584,638,122**	**827,611,966**	**854,821,109**	**618,510,197**	**699,197,826**	**608,084,107**
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**	**318,874,723**	**348,561,948**	**300,768,866**	**254,560,811**	**234,638,122**	**477,611,966**	**504,821,109**	**268,510,197**	**349,197,826**	**258,084,107**

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		September 8, 2026	September 7, 2026	September 4, 2026	September 3, 2026	September 2, 2026	September 1, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)						
1.	Net ledger balance						
	Cash	$ 2,661,868,955	$ 2,819,308,282	$ 2,823,506,574	$ 2,833,763,842	$ 2,350,170,190	$ 1,765,858,702
	Securities (at market)	545,178,231	545,892,945	545,679,082	545,528,978	548,262,873	549,275,519
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	167,701,420	271,732,085	222,389,896	253,741,917	90,827,186	113,632,972
3.	Exchange traded options						
	Add market value of open option contracts purchased on a contract market	131,778,957,387	132,786,087,849	132,737,539,289	134,263,810,904	130,623,775,436	129,420,624,976
	Deduct market value of open option contracts granted (sold) on a contract market	(130,300,858,202)	(131,270,042,146)	(131,228,293,248)	(132,951,086,983)	(128,738,866,138)	(126,958,201,074)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,852,847,791	5,152,979,015	5,100,821,593	4,945,758,658	4,874,169,547	4,891,191,095
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,933,574	40,927,520	41,026,864	40,549,654	46,369,925	49,320,642
	Less: amount offset by customer securities	(45,933,574)	(40,927,520)	(41,026,864)	(40,549,654)	(46,369,925)	(49,320,642)
		-	-	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,852,847,791**	**$ 5,152,979,015**	**$ 5,100,821,593**	**$ 4,945,758,658**	**$ 4,874,169,547**	**$ 4,891,191,095**
	FUNDS IN SEGREGATED ACCOUNTS						
7.	Deposited in segregated funds bank accounts						
	Cash	$ 38,591,295	$ (136,549,922)	$ 32,690,603	$ 38,990,958	$ 30,118,883	$ 32,349,719
	Securities representing investments of customers' funds (at market)	375,092,127	377,405,828	377,435,043	317,475,961	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	475,028,680	637,152,134	665,096,469	496,219,733	444,665,007	413,767,183
	Securities representing investments of customers' funds (at market)	2,103,911,120	2,424,325,746	2,424,592,498	2,227,169,121	2,454,225,495	2,589,104,747
	Securities held for particular customers or option customers in lieu of cash (at market)	545,178,231	545,892,945	545,679,082	545,528,978	548,262,873	549,275,519
9.	Net settlement from (to) derivatives clearing organizations of contract markets	454,071,982	400,723,395	157,850,841	928,758,821	928,113,533	(473,413,140)
10.	Exchange traded options						
	Value of open long option contracts	131,778,957,387	132,786,087,849	132,737,539,289	134,263,810,904	130,623,775,436	129,420,624,976
	Value of open short option contracts	(130,300,858,202)	(131,270,042,146)	(131,228,293,248)	(132,951,086,983)	(128,738,866,138)	(126,958,201,074)
11.	Net equities with other FCMs						
	Net liquidating equity	-	-	-	-	-	-
	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)	$ 5,469,972,620	$ 5,764,995,829	$ 5,712,590,577	$ 5,866,867,493	$ 6,516,822,720	$ 5,771,180,819
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**617,124,829**	**612,016,814**	**611,768,984**	**921,108,835**	**1,642,653,173**	**879,989,724**
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**
16.	**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**	**267,124,829**	**262,016,814**	**261,768,984**	**571,108,835**	**1,292,653,173**	**529,989,724**