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
	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
	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
	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
	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
	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	-	-	-	-	-	-	-	-	-	-
	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
	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
	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
	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
	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
	Value of open short option contracts	(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)	$ 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**