

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

|  | April 30, 2024   | April 29, 2024   | April 26, 2024   | April 25, 2024   | April 24, 2024   | April 23, 2024   | April 22, 2024   | April 19, 2024   | April 18, 2024   | April 17, 2024   | April 16, 2024   | April 15, 2024   | April 12, 2024   |
|--|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| <b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>                               |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| 1. Net ledger balance  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Cash   | \$ 3,147,423,013 | \$ 3,419,685,655 | \$ 4,475,980,234 | \$ 4,074,039,859 | \$ 2,592,868,453 | \$ 3,206,867,697 | \$ 4,406,656,939 | \$ 4,565,536,290 | \$ 3,435,765,022 | \$ 3,197,453,062 | \$ 2,823,261,194 | \$ 3,558,706,628 | \$ 3,510,279,772 |
| B Securities (at market)   | 116,552,987      | 116,543,480      | 116,527,707      | 116,481,333      | 116,467,176      | 116,451,571      | 116,435,261      | 116,424,108      | 116,377,244      | 126,360,490      | 126,342,034      | 126,328,224      | 126,313,101      |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market      | 564,850,786      | 136,694,091      | 306,581,272      | 270,392,860      | 1,359,755,031    | 313,554,083      | 390,749,997      | 486,488,998      | 401,021,914      | 417,174,406      | 320,020,052      | 393,249,075      | 24,467,515       |
| 3. Exchange traded options   |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Add market value of open option contracts purchased on a contract market                 | 58,200,619,071   | 59,327,390,199   | 58,936,745,758   | 59,498,217,805   | 58,958,465,985   | 58,831,300,787   | 58,125,361,286   | 60,175,117,807   | 66,829,422,823   | 66,084,300,803   | 68,055,932,061   | 67,742,878,591   | 66,523,579,454   |
| B Deduct market value of open option contracts granted (sold) on a contract market         | (58,236,374,886) | (59,205,075,671) | (59,963,975,034) | (59,919,640,107) | (59,234,063,386) | (58,654,124,633) | (59,173,429,901) | (61,506,323,328) | (66,841,197,692) | (66,087,338,354) | (67,455,279,474) | (67,962,997,696) | (66,303,736,836) |
| 4. Net equity (deficit) (add lines 1, 2 and 3)   | 3,793,070,971    | 3,795,237,754    | 3,871,859,937    | 4,039,491,750    | 3,793,493,259    | 3,814,049,505    | 3,865,773,582    | 3,837,243,875    | 3,941,389,311    | 3,737,950,407    | 3,870,275,867    | 3,858,164,822    | 3,880,903,006    |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount       | 41,448,958       | 40,735,288       | 46,278,355       | 47,461,971       | 47,618,707       | 46,185,006       | 47,546,915       | 50,146,067       | 48,914,250       | 47,548,243       | 45,923,662       | 47,729,589       | 47,231,329       |
| Less: amount offset by customer securities   | (41,448,958)     | (40,735,288)     | (46,278,355)     | (46,692,958)     | (47,618,707)     | (46,185,006)     | (47,546,154)     | (50,146,067)     | (48,914,250)     | (47,548,243)     | (45,923,662)     | (47,729,589)     | (47,231,329)     |
|  | -                | -                | -                | 769,013          | -                | -                | 761              | -                | -                | -                | -                | -                | -                |
| 6. Amount required to be segregated (add lines 4 and 5)                                    | \$ 3,793,070,971 | \$ 3,795,237,754 | \$ 3,871,859,937 | \$ 4,040,260,763 | \$ 3,793,493,259 | \$ 3,814,049,505 | \$ 3,865,774,343 | \$ 3,837,243,875 | \$ 3,941,389,311 | \$ 3,737,950,407 | \$ 3,870,275,867 | \$ 3,858,164,822 | \$ 3,880,903,006 |
| <b>FUNDS IN SEGREGATED ACCOUNTS</b>  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| 7. Deposited in segregated funds bank accounts   |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Cash   | \$ 30,038,605    | \$ 26,952,890    | \$ 21,172,335    | \$ 14,209,686    | \$ 23,999,764    | \$ 16,159,768    | \$ 12,454,818    | \$ 13,647,806    | \$ 15,755,747    | \$ 18,235,140    | \$ 20,413,363    | \$ 29,939,573    | \$ 37,975,104    |
| B Securities representing investments of customers' funds (at market)                      | 825,997,311      | 581,531,551      | 478,665,947      | 700,669,011      | 596,111,500      | 735,493,874      | 440,518,772      | 574,967,522      | 564,028,886      | 641,449,378      | 634,491,232      | 628,338,201      | 629,825,597      |
| 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   | 181,378,334      | 532,968,475      | 737,135,702      | 862,526,796      | 129,709,357      | 769,118,075      | 1,055,050,489    | 476,290,695      | 372,526,279      | 186,992,332      | 309,780,492      | 201,792,685      | 236,738,691      |
| B Securities representing investments of customers' funds (at market)                      | 3,264,667,543    | 3,970,818,515    | 3,520,749,870    | 3,288,269,758    | 3,284,593,312    | 3,734,927,667    | 4,141,614,459    | 3,276,830,209    | 3,277,517,573    | 2,892,527,756    | 3,237,818,756    | 3,194,504,359    | 3,477,804,482    |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 116,552,987      | 116,543,480      | 116,527,707      | 116,481,333      | 116,467,176      | 116,451,571      | 116,435,261      | 116,424,108      | 116,377,244      | 126,360,490      | 126,342,034      | 126,328,224      | 126,313,101      |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets         | 23,995,896       | (919,296,559)    | 762,206,211      | 89,975,748       | 567,870,352      | (1,118,491,632)  | (237,390,836)    | 1,327,578,380    | 221,431,123      | 496,444,126      | (223,771,684)    | 539,901,413      | (212,982,020)    |
| 10. Exchange traded options  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Value of open long option contracts  | 58,200,619,071   | 59,327,390,199   | 58,936,745,758   | 59,498,217,805   | 58,958,465,985   | 58,831,300,787   | 58,125,361,286   | 60,175,117,807   | 66,829,422,823   | 66,084,300,803   | 68,055,932,061   | 67,742,878,591   | 66,523,579,454   |
| B Value of open short option contracts   | (58,236,374,886) | (59,205,075,671) | (59,963,975,034) | (59,919,640,107) | (59,234,063,386) | (58,654,124,633) | (59,173,429,901) | (61,506,323,328) | (66,841,197,692) | (66,087,338,354) | (67,455,279,474) | (67,962,997,696) | (66,303,736,836) |
| 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)                                   | \$ 4,406,874,861 | \$ 4,431,832,880 | \$ 4,609,228,496 | \$ 4,650,710,030 | \$ 4,443,154,060 | \$ 4,430,835,477 | \$ 4,480,614,348 | \$ 4,454,533,199 | \$ 4,555,861,983 | \$ 4,358,971,671 | \$ 4,705,726,780 | \$ 4,500,685,350 | \$ 4,515,517,573 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                | 613,803,890      | 636,595,126      | 737,368,559      | 610,449,267      | 649,660,801      | 616,785,972      | 614,840,005      | 617,289,324      | 614,472,672      | 621,021,264      | 835,450,913      | 642,520,528      | 634,614,567      |
| 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      | 350,000,000      | 350,000,000      |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess  | 263,803,890      | 286,595,126      | 387,368,559      | 260,449,267      | 299,660,801      | 266,785,972      | 264,840,005      | 267,289,324      | 264,472,672      | 271,021,264      | 485,450,913      | 292,520,528      | 284,614,567      |

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

|  | April 11, 2024   | April 10, 2024   | April 9, 2024    | April 8, 2024    | April 5, 2024    | April 4, 2024    | April 3, 2024    | April 2, 2024    | April 1, 2024    |
|--|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| <b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>                               |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| 1. Net ledger balance  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Cash   | \$ 3,928,598,820 | \$ 3,292,731,038 | \$ 3,180,043,534 | \$ 3,610,922,685 | \$ 4,600,867,956 | \$ 5,375,725,354 | \$ 4,323,409,108 | \$ 4,322,570,591 | \$ 5,156,015,254 |
| B Securities (at market)   | 116,509,034      | 116,488,963      | 116,493,294      | 116,480,374      | 116,469,426      | 116,432,810      | 112,514,280      | 112,498,628      | 112,479,670      |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market      | (95,677,052)     | 68,926,944       | (30,072,513)     | 6,776,466        | (53,692,844)     | 237,203,929      | (250,583,981)    | (213,009,682)    | (302,982,402)    |
| 3. Exchange traded options   |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Add market value of open option contracts purchased on a contract market                 | 68,956,423,430   | 67,518,185,350   | 67,152,643,192   | 65,709,020,628   | 65,403,481,962   | 64,516,542,798   | 65,130,381,040   | 64,282,734,130   | 63,828,957,815   |
| B Deduct market value of open option contracts granted (sold) on a contract market         | (69,125,527,547) | (67,064,461,065) | (66,677,678,554) | (65,617,937,292) | (66,286,022,790) | (66,391,548,429) | (65,562,981,742) | (64,741,740,815) | (64,938,946,462) |
| 4. Net equity (deficit) (add lines 1, 2 and 3)   | 3,780,326,685    | 3,931,871,230    | 3,741,428,953    | 3,825,262,861    | 3,781,103,710    | 3,854,356,462    | 3,752,738,705    | 3,763,052,852    | 3,855,523,875    |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount       | 46,284,710       | 46,030,145       | 45,788,194       | 45,657,280       | 44,995,563       | 43,969,937       | 43,979,863       | 47,673,165       | 47,915,794       |
| Less: amount offset by customer securities   | (46,284,710)     | (46,030,145)     | (45,788,194)     | (45,657,280)     | (44,995,563)     | (43,969,937)     | (43,979,863)     | (47,673,165)     | (47,877,670)     |
|  | -                | -                | -                | -                | -                | -                | -                | -                | 38,124           |
| 6. Amount required to be segregated (add lines 4 and 5)                                    | \$ 3,780,326,685 | \$ 3,931,871,230 | \$ 3,741,428,953 | \$ 3,825,262,861 | \$ 3,781,103,710 | \$ 3,854,356,462 | \$ 3,752,738,705 | \$ 3,763,052,852 | \$ 3,855,561,999 |
| <b>FUNDS IN SEGREGATED ACCOUNTS</b>  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| 7. Deposited in segregated funds bank accounts   |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Cash   | \$ 22,422,179    | \$ 32,882,315    | \$ 23,781,057    | \$ 30,190,044    | \$ 23,225,556    | \$ 35,102,703    | \$ 23,681,779    | \$ 23,763,648    | \$ 23,081,542    |
| B Securities representing investments of customers' funds (at market)                      | 588,280,267      | 615,558,246      | 414,262,329      | 630,715,390      | 456,079,499      | 591,561,522      | 242,995,356      | 506,635,338      | 546,114,004      |
| 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   | 316,455,325      | 428,280,406      | 351,225,252      | 264,191,613      | 312,708,385      | 155,068,129      | 214,036,074      | 264,531,926      | 184,731,656      |
| B Securities representing investments of customers' funds (at market)                      | 3,078,317,395    | 3,079,040,900    | 3,438,540,400    | 4,245,716,975    | 4,916,042,632    | 3,759,701,420    | 4,119,501,903    | 4,750,390,943    | 3,750,999,264    |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 116,509,034      | 116,488,963      | 116,493,294      | 116,480,374      | 116,469,426      | 116,432,810      | 112,514,280      | 112,498,628      | 112,479,670      |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets         | 481,784,713      | (173,097,180)    | (441,444,137)    | (915,058,395)    | (435,795,068)    | 1,709,661,069    | 111,554,900      | (790,945,237)    | 957,284,030      |
| 10. Exchange traded options  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| A Value of open long option contracts  | 68,956,423,430   | 67,518,185,350   | 67,152,643,192   | 65,709,020,628   | 65,403,481,962   | 64,516,542,798   | 65,130,381,040   | 64,282,734,130   | 63,828,957,815   |
| B Value of open short option contracts   | (69,125,527,547) | (67,064,461,065) | (66,677,678,554) | (65,617,937,292) | (66,286,022,790) | (66,391,548,429) | (65,562,981,742) | (64,741,740,815) | (64,938,946,462) |
| 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)                                   | \$ 4,434,664,796 | \$ 4,552,877,935 | \$ 4,377,822,833 | \$ 4,463,319,337 | \$ 4,506,189,602 | \$ 4,492,522,022 | \$ 4,391,683,590 | \$ 4,407,868,561 | \$ 4,464,701,519 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                | 654,338,111      | 621,006,705      | 636,393,880      | 638,056,476      | 725,085,892      | 638,165,560      | 638,944,885      | 644,815,709      | 609,139,520      |
| 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      |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess  | 304,338,111      | 271,006,705      | 286,393,880      | 288,056,476      | 375,085,892      | 288,165,560      | 288,944,885      | 294,815,709      | 259,139,520      |