

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

| | June 25, 2026 | June 24, 2026 | June 23, 2026 | June 22, 2026 | June 19, 2026 | June 18, 2026 | June 17, 2026 | June 16, 2026 | June 15, 2026 | June 12, 2026 | June 11, 2026 |
|--|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct) | | | | | | | | | | | |
| 1. Net ledger balance | | | | | | | | | | | |
| A Cash | \$ 1,962,029,542 | \$ 1,878,808,297 | \$ 1,902,731,720 | \$ 1,509,009,209 | \$ 1,481,243,170 | \$ 1,526,694,150 | \$ (299,265,262) | \$ (112,466,051) | \$ (723,151,013) | \$ 81,248,090 | \$ (608,971,691) |
| B Securities (at market) | 679,378,771 | 678,086,131 | 678,593,566 | 683,678,881 | 727,919,403 | 728,348,889 | 736,553,172 | 737,482,934 | 895,445,677 | 891,960,705 | 885,898,722 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 741,099,107 | 611,207,721 | 760,167,023 | 643,125,672 | 658,077,962 | 582,771,080 | 2,492,066,678 | 1,969,530,218 | 1,660,912,819 | 2,342,471,847 | 2,414,404,201 |
| 3. Exchange traded options | | | | | | | | | | | |
| A Add market value of open option contracts purchased on a contract market | 117,424,950,239 | 117,584,886,258 | 117,950,419,180 | 120,985,769,560 | 122,159,177,659 | 122,134,816,498 | 129,919,884,186 | 133,007,093,550 | 136,636,546,600 | 129,783,513,619 | 130,325,523,901 |
| B Deduct market value of open option contracts granted (sold) on a contract market | (115,720,606,746) | (115,988,929,832) | (116,440,211,389) | (118,954,366,974) | (119,842,028,571) | (119,819,123,993) | (127,857,426,680) | (130,727,311,804) | (133,643,221,088) | (127,955,961,923) | (128,198,273,100) |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | 5,086,850,913 | 4,764,058,575 | 4,851,700,100 | 4,867,216,348 | 5,184,389,623 | 5,153,506,624 | 4,991,812,094 | 4,874,328,847 | 4,826,532,995 | 5,143,232,338 | 4,818,582,033 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 51,725,386 | 51,347,550 | 48,756,368 | 47,762,801 | 49,973,558 | 50,111,766 | 50,352,139 | 52,348,851 | 51,068,687 | 51,622,350 | 50,272,620 |
| Less: amount offset by customer securities | (51,725,386) | (51,346,973) | (48,753,440) | (47,762,730) | (49,972,460) | (50,110,926) | (50,352,008) | (52,348,730) | (51,068,687) | (49,970,304) | (50,272,126) |
| | - | 577 | 2,928 | 71 | 1,098 | 840 | 131 | 121 | - | 1,652,046 | 494 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ 5,086,850,913 | \$ 4,764,059,152 | \$ 4,851,703,028 | \$ 4,867,216,419 | \$ 5,184,390,721 | \$ 5,153,507,464 | \$ 4,991,812,225 | \$ 4,874,328,968 | \$ 4,826,532,995 | \$ 5,144,884,384 | \$ 4,818,582,527 |
| FUNDS IN SEGREGATED ACCOUNTS | | | | | | | | | | | |
| 7. Deposited in segregated funds bank accounts | | | | | | | | | | | |
| A Cash | \$ 38,992,485 | \$ 38,337,552 | \$ 35,569,836 | \$ 45,721,425 | \$ (168,728,455) | \$ 40,874,001 | \$ 35,510,718 | \$ 45,117,290 | \$ 29,977,325 | \$ 36,107,956 | \$ 29,247,270 |
| B Securities representing investments of customers' funds (at market) | 401,373,973 | 336,451,603 | 197,643,750 | 323,204,457 | 222,417,514 | 222,417,514 | 372,934,082 | 355,096,972 | 263,228,584 | 330,438,749 | 339,198,059 |
| 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 | 665,743,636 | 634,923,887 | 506,920,334 | 536,322,067 | 476,855,428 | 457,740,183 | 521,110,751 | 475,701,525 | 386,010,459 | 677,803,990 | 389,893,195 |
| B Securities representing investments of customers' funds (at market) | 2,218,014,592 | 2,189,304,281 | 2,336,962,352 | 2,196,357,184 | 2,604,266,134 | 2,604,354,186 | 1,944,950,083 | 1,844,792,794 | 1,942,422,431 | 1,967,216,132 | 1,810,417,357 |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 679,378,771 | 678,086,131 | 678,593,566 | 683,678,881 | 727,919,403 | 728,348,889 | 736,553,172 | 737,482,934 | 895,445,677 | 891,960,705 | 885,898,722 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | 339,063,373 | 215,221,505 | 621,431,324 | 458,970,199 | 1,147,126,833 | 926,391,913 | 262,770,593 | 790,562,366 | (271,401,034) | 571,653,168 | 183,103,510 |
| 10. Exchange traded options | | | | | | | | | | | |
| A Value of open long option contracts | 117,424,950,239 | 117,584,886,258 | 117,950,419,180 | 120,985,769,560 | 122,159,177,659 | 122,134,816,498 | 129,919,884,186 | 133,007,093,550 | 136,636,546,600 | 129,783,513,619 | 130,325,523,901 |
| B Value of open short option contracts | (115,720,606,746) | (115,988,929,832) | (116,440,211,389) | (118,954,366,974) | (119,842,028,571) | (119,819,123,993) | (127,857,426,680) | (130,727,311,804) | (133,643,221,088) | (127,955,961,923) | (128,198,273,100) |
| 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) | \$ 6,046,910,323 | \$ 5,688,281,385 | \$ 5,887,328,953 | \$ 6,275,656,799 | \$ 7,327,005,945 | \$ 7,295,819,191 | \$ 5,936,286,905 | \$ 6,528,535,627 | \$ 6,239,008,954 | \$ 6,302,732,396 | \$ 5,765,008,914 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 960,059,410 | 924,222,233 | 1,035,625,925 | 1,408,440,380 | 2,142,615,224 | 2,142,311,727 | 944,474,680 | 1,654,206,659 | 1,412,475,959 | 1,157,848,012 | 946,426,387 |
| 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 | 610,059,410 | 574,222,233 | 685,625,925 | 1,058,440,380 | 1,792,615,224 | 1,792,311,727 | 594,474,680 | 1,304,206,659 | 1,062,475,959 | 807,848,012 | 596,426,387 |

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

| | June 10, 2026 | June 9, 2026 | June 8, 2026 | June 5, 2026 | June 4, 2026 | June 3, 2026 | June 2, 2026 | June 1, 2026 |
|--|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct) | | | | | | | | |
| 1. Net ledger balance | | | | | | | | |
| A Cash | \$ (1,814,566,947) | \$ (1,249,035,712) | \$ (1,171,071,255) | \$ 89,497,773 | \$ 594,365,755 | \$ 391,483,297 | \$ 53,640,904 | \$ 423,118,539 |
| B Securities (at market) | 891,800,917 | 894,088,385 | 891,623,555 | 887,652,154 | 893,924,053 | 872,671,383 | 877,337,326 | 874,675,259 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 3,827,986,185 | 3,080,084,931 | 3,075,109,108 | 3,138,393,653 | 1,548,650,407 | 1,707,451,452 | 1,406,756,149 | 1,622,067,859 |
| 3. Exchange traded options | | | | | | | | |
| A Add market value of open option contracts purchased on a contract market | 127,511,442,457 | 129,466,842,986 | 129,853,187,721 | 130,184,554,199 | 141,706,362,911 | 140,754,459,763 | 143,018,690,308 | 140,709,188,831 |
| B Deduct market value of open option contracts granted (sold) on a contract market | (125,508,437,512) | (127,447,235,015) | (127,626,332,353) | (129,203,143,557) | (139,708,982,605) | (138,581,745,866) | (140,365,157,426) | (138,563,268,510) |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | 4,908,225,100 | 4,744,745,575 | 5,022,516,776 | 5,096,954,222 | 5,034,320,521 | 5,144,320,029 | 4,991,267,261 | 5,065,781,978 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 53,146,395 | 53,648,464 | 51,825,910 | 47,521,137 | 49,379,095 | 48,960,506 | 50,144,205 | 50,237,625 |
| Less: amount offset by customer securities | (53,145,984) | (53,648,464) | (51,825,702) | (47,519,909) | (49,379,095) | (48,959,773) | (50,144,205) | (50,237,356) |
| | 411 | - | 208 | 1,228 | - | 733 | - | 269 |
| 6. Amount required to be segregated (add lines 4 and 5) | \$ 4,908,225,511 | \$ 4,744,745,575 | \$ 5,022,516,984 | \$ 5,096,955,450 | \$ 5,034,320,521 | \$ 5,144,320,762 | \$ 4,991,267,261 | \$ 5,065,782,247 |
| FUNDS IN SEGREGATED ACCOUNTS | | | | | | | | |
| 7. Deposited in segregated funds bank accounts | | | | | | | | |
| A Cash | \$ 25,223,176 | \$ 28,899,182 | \$ 23,224,586 | \$ 26,978,738 | \$ 30,236,493 | \$ 50,648,134 | \$ 46,692,753 | \$ 41,234,465 |
| B Securities representing investments of customers' funds (at market) | 548,045,466 | 469,462,059 | 251,337,177 | 1,070,490,639 | 450,401,008 | 252,174,025 | 234,308,921 | 217,462,761 |
| 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 | 417,715,051 | 382,170,743 | 476,613,448 | 562,473,239 | 509,442,717 | 539,965,739 | 532,675,096 | 242,799,218 |
| B Securities representing investments of customers' funds (at market) | 1,811,016,771 | 1,908,335,511 | 2,721,505,821 | 1,878,172,174 | 1,877,424,069 | 1,827,322,196 | 1,977,357,059 | 2,249,661,580 |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 891,800,917 | 894,088,385 | 891,623,555 | 887,652,154 | 893,924,053 | 872,671,383 | 877,337,326 | 874,675,259 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | 34,180,367 | 45,764,345 | (359,591,812) | 534,076,204 | 287,992,984 | 597,851,852 | (155,332,832) | 753,411,319 |
| 10. Exchange traded options | | | | | | | | |
| A Value of open long option contracts | 127,511,442,457 | 129,466,842,986 | 129,853,187,721 | 130,184,554,199 | 141,706,362,911 | 140,754,459,763 | 143,018,690,308 | 140,709,188,831 |
| B Value of open short option contracts | (125,508,437,512) | (127,447,235,015) | (127,626,332,353) | (129,203,143,557) | (139,708,982,605) | (138,581,745,866) | (140,365,157,426) | (138,563,268,510) |
| 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) | \$ 5,730,986,693 | \$ 5,748,328,196 | \$ 6,231,568,143 | \$ 5,941,253,790 | \$ 6,046,801,630 | \$ 6,313,347,226 | \$ 6,166,571,205 | \$ 6,525,164,923 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 822,761,182 | 1,003,582,621 | 1,209,051,159 | 844,298,340 | 1,012,481,109 | 1,169,026,464 | 1,175,303,944 | 1,459,382,676 |
| 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 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | 472,761,182 | 653,582,621 | 859,051,159 | 494,298,340 | 662,481,109 | 819,026,464 | 825,303,944 | 1,109,382,676 |