

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

	May 29, 2026	May 28, 2026	May 27, 2026	May 26, 2026	May 25, 2026	May 22, 2026	May 21, 2026	May 20, 2026	May 19, 2026	May 18, 2026
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>										
1. Net ledger balance										
A Cash	\$ 460,167,497	\$ 286,486,039	\$ (148,382,595)	\$ 368,928,459	\$ (156,279,646)	\$ (85,907,523)	\$ 360,629,731	\$ (665,711,267)	\$ (683,266,753)	\$ 606,576,588
B Securities (at market)	861,868,840	859,586,073	867,264,393	645,055,854	644,431,482	643,008,178	641,572,368	641,932,814	634,411,622	637,799,361
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,843,202,428	2,080,875,315	2,270,152,654	2,103,438,868	2,053,972,722	2,099,585,068	2,200,163,677	2,032,977,787	2,070,291,211	1,569,458,889
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	137,517,756,554	139,230,149,287	134,708,892,942	135,191,735,062	132,192,845,426	132,587,997,111	130,719,359,000	130,415,924,103	126,699,794,491	128,857,860,713
B Deduct market value of open option contracts granted (sold) on a contract market	(135,204,347,265)	(137,280,998,448)	(132,593,709,413)	(132,958,165,120)	(129,700,849,752)	(130,056,879,358)	(128,728,049,360)	(127,387,229,803)	(123,557,360,326)	(126,054,693,131)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,478,648,054	5,176,098,266	5,104,217,981	5,350,993,123	5,034,120,232	5,187,803,476	5,193,675,416	5,037,893,634	5,163,870,245	5,617,002,420
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	46,524,264	47,236,410	47,148,314	47,005,726	47,626,625	46,873,792	46,844,247	47,967,639	44,551,595	43,366,673
Less: amount offset by customer securities	(46,524,264)	(47,236,410)	(47,147,718)	(47,005,522)	(47,626,625)	(46,873,792)	(46,844,247)	(47,967,639)	(44,547,542)	(43,366,673)
	-	-	596	204	-	-	-	-	4,053	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 5,478,648,054</b>	<b>\$ 5,176,098,266</b>	<b>\$ 5,104,218,577</b>	<b>\$ 5,350,993,327</b>	<b>\$ 5,034,120,232</b>	<b>\$ 5,187,803,476</b>	<b>\$ 5,193,675,416</b>	<b>\$ 5,037,893,634</b>	<b>\$ 5,163,874,298</b>	<b>\$ 5,617,002,420</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 64,369,956	\$ 67,277,632	\$ 48,755,675	\$ 63,123,519	\$ (681,120,664)	\$ 55,917,532	\$ 47,458,184	\$ 40,168,054	\$ 57,506,153	\$ 34,950,090
B Securities representing investments of customers' funds (at market)	217,462,761	204,580,404	197,643,750	346,859,458	197,643,750	197,643,750	197,643,750	202,598,503	197,643,750	197,643,750
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	576,276,626	336,652,943	497,900,536	806,345,345	838,117,289	707,722,720	472,685,577	543,920,394	377,068,129	712,721,897
B Securities representing investments of customers' funds (at market)	2,150,245,055	2,120,861,791	2,122,070,179	2,066,360,973	2,168,156,499	2,168,344,889	2,170,867,771	2,104,835,125	2,132,407,963	2,130,937,315
C Securities held for particular customers or option customers in lieu of cash (at market)	861,868,840	859,586,073	867,264,393	645,055,854	644,431,482	643,008,178	641,572,368	641,932,814	634,411,622	637,799,361
9. Net settlement from (to) derivatives clearing organizations of contract markets	411,716,329	992,255,867	445,436,080	937,120,651	618,342,956	127,043,217	1,208,990,454	336,795,004	(489,281,767)	527,921,581
10. Exchange traded options										
A Value of open long option contracts	137,517,756,554	139,230,149,287	134,708,892,942	135,191,735,062	132,192,845,426	132,587,997,111	130,719,359,000	130,415,924,103	126,699,794,491	128,857,860,713
B Value of open short option contracts	(135,204,347,265)	(137,280,998,448)	(132,593,709,413)	(132,958,165,120)	(129,700,849,752)	(130,056,879,358)	(128,728,049,360)	(127,387,229,803)	(123,557,360,326)	(126,054,693,131)
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)	\$ 6,595,348,856	\$ 6,530,365,549	\$ 6,294,254,142	\$ 7,098,435,742	\$ 6,277,566,986	\$ 6,430,798,039	\$ 6,730,527,744	\$ 6,898,944,194	\$ 6,052,190,015	\$ 7,045,141,576
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,116,700,802	1,354,267,283	1,190,035,565	1,747,442,415	1,243,446,754	1,242,994,563	1,536,852,328	1,861,050,560	888,315,717	1,428,139,156
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	766,700,802	1,004,267,283	840,035,565	1,397,442,415	893,446,754	892,994,563	1,186,852,328	1,511,050,560	538,315,717	1,078,139,156

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

	May 15, 2026	May 14, 2026	May 13, 2026	May 12, 2026	May 11, 2026	May 8, 2026	May 7, 2026	May 6, 2026	May 5, 2026	May 4, 2026	May 1, 2026
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>											
1. Net ledger balance											
A Cash	\$ 1,041,654,363	\$ 1,178,627,889	\$ 1,168,180,554	\$ 1,046,639,711	\$ 1,948,025,047	\$ 2,038,094,434	\$ 2,815,454,469	\$ 1,794,599,989	\$ 1,831,845,191	\$ 2,489,529,656	\$ 2,462,392,117
B Securities (at market)	740,417,238	688,818,153	693,546,105	694,291,837	699,114,933	700,033,429	699,907,196	698,936,305	693,712,657	692,351,437	463,732,780
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,281,119,423	734,294,411	864,188,384	890,087,446	640,754,656	750,660,733	997,420,874	355,705,910	454,993,025	656,493,115	581,902,909
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	128,224,709,765	147,507,994,880	141,915,925,697	136,580,111,400	136,043,669,819	131,966,028,285	126,721,791,477	127,946,723,565	120,156,587,256	116,386,566,550	115,797,839,078
B Deduct market value of open option contracts granted (sold) on a contract market	(125,155,671,737)	(144,702,398,270)	(139,213,034,825)	(133,849,826,697)	(133,876,042,059)	(130,063,519,460)	(125,556,789,365)	(125,353,541,631)	(117,772,980,859)	(114,590,194,505)	(113,610,714,576)
4. Net equity (deficit) (add lines 1, 2 and 3)	6,132,229,052	5,407,337,063	5,428,805,915	5,361,303,697	5,455,522,396	5,391,297,421	5,677,784,651	5,442,424,138	5,364,157,270	5,634,746,253	5,695,152,308
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	42,504,443	43,887,186	49,524,686	49,774,704	47,902,674	47,291,187	46,983,578	48,053,324	48,813,947	49,024,740	49,804,902
Less: amount offset by customer securities	(42,502,992)	(43,886,606)	(49,524,686)	(49,774,112)	(47,902,674)	(47,290,974)	(46,983,578)	(48,053,324)	(48,813,947)	(49,024,740)	(49,804,902)
	1,451	580	-	592	-	213	-	-	-	-	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 6,132,230,503</b>	<b>\$ 5,407,337,643</b>	<b>\$ 5,428,805,915</b>	<b>\$ 5,361,304,289</b>	<b>\$ 5,455,522,396</b>	<b>\$ 5,391,297,634</b>	<b>\$ 5,677,784,651</b>	<b>\$ 5,442,424,138</b>	<b>\$ 5,364,157,270</b>	<b>\$ 5,634,746,253</b>	<b>\$ 5,695,152,308</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 46,254,507	\$ 43,071,726	\$ 29,768,105	\$ 45,707,676	\$ 44,637,059	\$ 54,447,657	\$ 54,556,945	\$ 22,697,243	\$ 30,637,363	\$ 28,769,495	\$ 34,134,273
B Securities representing investments of customers' funds (at market)	220,516,726	197,643,750	197,643,750	507,719,876	197,643,750	197,643,750	394,393,750	197,643,750	531,480,547	205,600,850	217,892,744
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	453,145,684	432,936,107	478,717,869	560,295,568	317,565,574	485,398,843	785,748,857	612,076,626	617,180,960	680,154,378	881,462,380
B Securities representing investments of customers' funds (at market)	2,061,371,637	2,090,137,938	2,196,870,975	2,077,775,834	2,283,778,907	2,637,992,854	2,373,494,792	2,290,770,499	1,915,727,667	2,341,182,842	2,444,731,977
C Securities held for particular customers or option customers in lieu of cash (at market)	740,417,238	688,818,153	693,546,105	694,291,837	699,114,933	700,033,429	699,907,196	698,936,305	693,712,657	692,351,437	463,732,780
9. Net settlement from (to) derivatives clearing organizations of contract markets	356,523,031	643,460,403	570,341,611	(661,976,377)	566,130,780	30,739,949	1,742,775,338	335,928,964	(202,210,616)	764,817,575	334,215,133
10. Exchange traded options											
A Value of open long option contracts	128,224,709,765	147,507,994,880	141,915,925,697	136,580,111,400	136,043,669,819	131,966,028,285	126,721,791,477	127,946,723,565	120,156,587,256	116,386,566,550	115,797,839,078
B Value of open short option contracts	(125,155,671,737)	(144,702,398,270)	(139,213,034,825)	(133,849,826,697)	(133,876,042,059)	(130,063,519,460)	(125,556,789,365)	(125,353,541,631)	(117,772,980,859)	(114,590,194,505)	(113,610,714,576)
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)	\$ 6,947,266,851	\$ 6,901,664,687	\$ 6,869,779,287	\$ 5,954,099,117	\$ 6,276,498,763	\$ 6,008,765,307	\$ 7,215,878,990	\$ 6,751,235,321	\$ 5,970,134,975	\$ 6,509,248,622	\$ 6,563,293,789
<b>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</b>	<b>815,036,348</b>	<b>1,494,327,044</b>	<b>1,440,973,372</b>	<b>592,794,828</b>	<b>820,976,367</b>	<b>617,467,673</b>	<b>1,538,094,339</b>	<b>1,308,811,183</b>	<b>605,977,705</b>	<b>874,502,369</b>	<b>868,141,481</b>
<b>15. Management Target Amount for Excess funds in segregation</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>
<b>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</b>	<b>465,036,348</b>	<b>1,144,327,044</b>	<b>1,090,973,372</b>	<b>242,794,828</b>	<b>470,976,367</b>	<b>267,467,673</b>	<b>1,188,094,339</b>	<b>958,811,183</b>	<b>255,977,705</b>	<b>524,502,369</b>	<b>518,141,481</b>