

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

|  | January 30, 2026        | January 29, 2026        | January 28, 2026        | January 27, 2026        | January 26, 2026        | January 23, 2026        | January 22, 2026        | January 21, 2026        | January 20, 2026        | January 19, 2026        | January 16, 2026        | January 15, 2026        |
|--|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| <b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)</b>                                 |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| 1. Net ledger balance  |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Cash   | \$ 2,491,955,837        | \$ 2,749,844,786        | \$ 2,575,688,298        | \$ 2,740,074,588        | \$ 2,452,015,944        | \$ 2,275,660,132        | \$ 2,588,959,376        | \$ 1,879,009,943        | \$ 2,374,164,117        | \$ 2,296,683,369        | \$ 2,302,757,500        | \$ 2,142,384,964        |
| B Securities (at market)   | 408,638,463             | 409,895,914             | 409,661,946             | 392,739,178             | 390,997,314             | 386,278,605             | 386,170,949             | 393,808,076             | 395,007,550             | 393,145,360             | 392,152,082             | 392,661,540             |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market      | (212,409,984)           | 55,399,560              | 288,549,620             | (344,897,455)           | 129,675,190             | 204,349,247             | 27,792,420              | 168,672,992             | 184,453,147             | 77,342,205              | 52,628,603              | (24,666,115)            |
| 3. Exchange traded options   |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Add market value of open option contracts purchased on a contract market                 | 86,183,444,723          | 88,761,386,809          | 87,420,949,184          | 86,009,520,505          | 89,006,472,746          | 84,333,664,382          | 83,472,115,263          | 81,850,316,368          | 80,362,243,358          | 79,409,836,006          | 79,408,888,184          | 86,393,785,010          |
| B Deduct market value of open option contracts granted (sold) on a contract market         | (84,356,440,219)        | (87,395,071,657)        | (86,136,419,972)        | (84,466,894,811)        | (87,628,590,437)        | (82,888,593,455)        | (82,122,277,924)        | (79,917,812,569)        | (79,007,795,258)        | (77,952,153,202)        | (77,944,779,794)        | (84,798,609,970)        |
| 4. Net equity (deficit) (add lines 1, 2 and 3)   | 4,515,188,820           | 4,581,455,412           | 4,558,429,076           | 4,330,542,005           | 4,350,570,757           | 4,311,358,911           | 4,352,760,084           | 4,373,994,810           | 4,308,072,914           | 4,224,853,738           | 4,211,646,575           | 4,105,555,429           |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount       | 95,188,028              | 47,218,569              | 47,483,152              | 29,643,285              | 28,911,477              | 30,509,813              | 30,510,610              | 39,912,324              | 39,252,581              | 38,951,543              | 38,761,693              | 34,032,957              |
| Less: amount offset by customer securities   | (46,395,266)            | (47,218,569)            | (47,483,152)            | (29,643,285)            | (28,911,477)            | (30,509,813)            | (30,510,610)            | (39,912,324)            | (39,252,581)            | (38,951,543)            | (38,761,693)            | (34,032,957)            |
| 6. Amount required to be segregated (add lines 4 and 5)                                    | <b>\$ 4,563,981,582</b> | <b>\$ 4,581,455,412</b> | <b>\$ 4,558,429,076</b> | <b>\$ 4,330,542,005</b> | <b>\$ 4,350,570,757</b> | <b>\$ 4,311,358,911</b> | <b>\$ 4,352,760,084</b> | <b>\$ 4,373,994,810</b> | <b>\$ 4,308,072,914</b> | <b>\$ 4,224,853,738</b> | <b>\$ 4,211,646,575</b> | <b>\$ 4,105,555,429</b> |
| <b>FUNDS IN SEGREGATED ACCOUNTS</b>  |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| 7. Deposited in segregated funds bank accounts   |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Cash   | \$ 30,611,420           | \$ 27,504,274           | \$ 24,939,362           | \$ 50,236,747           | \$ 25,027,699           | \$ 32,573,996           | \$ 41,759,692           | \$ 30,671,342           | \$ 48,923,534           | \$ (435,114,001)        | \$ 28,767,294           | \$ 26,072,388           |
| B Securities representing investments of customers' funds (at market)                      | 414,525,192             | 905,703,558             | 616,072,907             | 347,896,633             | 410,661,579             | 315,311,621             | 310,339,835             | 561,976,678             | 441,619,920             | 339,225,161             | 339,225,161             | 461,080,036             |
| 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   | 1,408,278,449           | 935,780,315             | 946,373,168             | 971,741,946             | 964,304,237             | 960,903,959             | 943,630,109             | 868,032,827             | 915,295,564             | 845,010,351             | 861,032,097             | 788,403,686             |
| B Securities representing investments of customers' funds (at market)                      | 1,751,687,681           | 1,751,461,460           | 1,751,570,296           | 1,751,024,947           | 1,752,919,586           | 1,749,267,271           | 1,748,710,995           | 1,748,173,847           | 1,748,755,696           | 1,763,895,502           | 1,765,696,007           | 1,653,676,860           |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 408,638,463             | 409,895,914             | 392,739,178             | 390,997,314             | 386,278,605             | 386,170,949             | 393,808,076             | 395,007,550             | 393,145,360             | 392,152,082             | 392,661,540             | -                       |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets         | (647,622,320)           | (134,308,442)           | 459,384,299             | 136,683,546             | 333,627,389             | 188,054,394             | 871,447,152             | (361,124,520)           | 153,617,967             | 776,360,642             | 277,011,127             | 257,232,018             |
| 10. Exchange traded options  |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Value of open long option contracts  | 86,183,444,723          | 88,761,386,809          | 87,420,949,184          | 86,009,520,505          | 89,006,472,746          | 84,333,664,382          | 83,472,115,263          | 81,850,316,368          | 80,362,243,358          | 79,409,836,006          | 79,408,888,184          | 86,393,785,010          |
| B Value of open short option contracts   | (84,356,440,219)        | (87,395,071,657)        | (86,136,419,972)        | (84,466,894,811)        | (87,628,590,437)        | (82,888,593,455)        | (82,122,277,924)        | (79,917,812,569)        | (79,007,795,258)        | (77,952,153,202)        | (77,944,779,794)        | (84,798,609,970)        |
| 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)                                   | <b>\$ 5,193,123,389</b> | <b>\$ 5,262,352,231</b> | <b>\$ 5,492,531,190</b> | <b>\$ 5,192,948,691</b> | <b>\$ 5,255,420,113</b> | <b>\$ 5,077,460,773</b> | <b>\$ 5,651,896,071</b> | <b>\$ 5,174,042,049</b> | <b>\$ 5,057,668,331</b> | <b>\$ 5,140,205,819</b> | <b>\$ 5,127,992,158</b> | <b>\$ 5,174,301,568</b> |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                | <b>629,141,807</b>      | <b>680,896,819</b>      | <b>934,102,114</b>      | <b>862,406,686</b>      | <b>904,849,356</b>      | <b>766,101,862</b>      | <b>1,299,135,987</b>    | <b>800,047,239</b>      | <b>749,595,417</b>      | <b>915,352,081</b>      | <b>916,345,583</b>      | <b>1,068,746,139</b>    |
| 15. Management Target Amount for Excess funds in segregation                               | <b>350,000,000</b>      |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess  | <b>279,141,807</b>      | <b>330,896,819</b>      | <b>584,102,114</b>      | <b>512,406,686</b>      | <b>554,849,356</b>      | <b>416,101,862</b>      | <b>949,135,987</b>      | <b>450,047,239</b>      | <b>399,595,417</b>      | <b>565,352,081</b>      | <b>566,345,583</b>      | <b>718,746,139</b>      |

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

January 14, 2026    January 13, 2026    January 12, 2026    January 9, 2026    January 8, 2026    January 7, 2026    January 6, 2026    January 5, 2026    January 2, 2026

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

|   |                         |                         |                         |                         |                         |                         |                         |                         |                         |
|---|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| 1. Net ledger balance   |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Cash  | \$ 2,098,603,309        | \$ 2,529,742,285        | \$ 2,846,820,346        | \$ 2,059,955,235        | \$ 2,505,724,455        | \$ 2,739,469,753        | \$ 2,863,999,110        | \$ 2,597,381,075        | \$ 2,822,435,634        |
| B Securities (at market)  | 403,957,020             | 402,671,896             | 394,056,580             | 393,107,924             | 392,979,181             | 424,389,169             | 423,847,285             | 441,792,574             | 442,105,768             |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | 4,180,645               | (257,378,719)           | (342,417,965)           | (304,207,841)           | (352,664,455)           | (252,397,016)           | (277,107,215)           | (240,229,832)           | (385,080,176)           |
| 3. Exchange traded options  |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Add market value of open option contracts purchased on a contract market            | 85,840,447,932          | 85,855,120,451          | 84,799,078,579          | 83,654,866,566          | 81,386,178,655          | 80,054,416,012          | 80,525,492,115          | 77,940,125,048          | 75,596,885,240          |
| B Deduct market value of open option contracts granted (sold) on a contract market    | (84,317,986,299)        | (84,559,667,810)        | (83,782,219,004)        | (81,854,381,709)        | (79,983,211,176)        | (78,931,031,952)        | (79,561,112,294)        | (76,832,273,284)        | (74,776,709,167)        |
| 4. Net equity (deficit) (add lines 1, 2 and 3)  | 4,029,202,607           | 3,970,488,103           | 3,915,318,536           | 3,949,340,175           | 3,949,006,660           | 4,034,845,966           | 3,975,119,001           | 3,906,795,581           | 3,699,637,299           |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | 45,203,644              | 43,964,136              | 38,046,785              | 33,783,659              | 34,051,511              | 43,284,585              | 44,101,952              | 44,146,218              | 44,035,650              |
| Less: amount offset by customer securities  | (45,203,644)            | (43,964,136)            | (37,943,171)            | (33,783,659)            | (34,051,511)            | (43,284,585)            | (44,101,952)            | (44,146,218)            | (43,975,650)            |
|   |                         |                         | 103,614                 | -                       | -                       | -                       | -                       | -                       | 60,000                  |
| 6. Amount required to be segregated (add lines 4 and 5)                               | <b>\$ 4,029,202,607</b> | <b>\$ 3,970,488,103</b> | <b>\$ 3,915,422,150</b> | <b>\$ 3,949,340,175</b> | <b>\$ 3,949,006,660</b> | <b>\$ 4,034,845,966</b> | <b>\$ 3,975,119,001</b> | <b>\$ 3,906,795,581</b> | <b>\$ 3,699,697,299</b> |

**FUNDS IN SEGREGATED ACCOUNTS**

|  |                         |                         |                         |                         |                         |                         |                         |                         |                         |
|--|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|
| 7. Deposited in segregated funds bank accounts   |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Cash   | \$ 60,618,779           | \$ 33,680,979           | \$ 23,479,561           | \$ 26,252,636           | \$ 26,735,966           | \$ 18,340,857           | \$ 31,651,953           | \$ 22,167,094           | \$ 17,447,974           |
| B Securities representing investments of customers' funds (at market)                      | 763,609,915             | 547,721,197             | 553,042,154             | 454,030,869             | 460,991,369             | 719,211,512             | 665,593,798             | 864,700,279             | 509,766,703             |
| 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   | 748,042,765             | 820,735,077             | 828,982,469             | 841,507,304             | 878,145,193             | 860,933,570             | 811,857,051             | 763,083,284             | 644,333,040             |
| B Securities representing investments of customers' funds (at market)                      | 1,652,581,062           | 1,653,927,958           | 1,654,156,347           | 1,655,254,554           | 1,656,132,251           | 1,656,001,961           | 1,456,509,708           | 1,455,489,690           | 1,356,615,800           |
| C Securities held for particular customers or option customers in lieu of cash (at market) | 403,957,020             | 402,671,896             | 394,056,580             | 393,107,924             | 392,979,181             | 424,389,169             | 423,847,285             | 441,792,574             | 442,105,768             |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets         | (444,580,685)           | (109,513,368)           | 862,519,400             | (190,941,022)           | (164,596,294)           | (89,425,960)            | 302,195,028             | (66,765,327)            | 670,117,008             |
| 10. Exchange traded options  |                         |                         |                         |                         |                         |                         |                         |                         |                         |
| A Value of open long option contracts  | 85,840,447,932          | 85,855,120,451          | 84,799,078,579          | 83,654,866,566          | 81,386,178,655          | 80,054,416,012          | 80,525,492,115          | 77,940,125,048          | 75,596,885,240          |
| B Value of open short option contracts   | (84,317,986,299)        | (84,559,667,810)        | (83,782,219,004)        | (81,854,381,709)        | (79,983,211,176)        | (78,931,031,952)        | (79,561,112,294)        | (76,832,273,284)        | (74,776,709,167)        |
| 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)                                   | <b>\$ 4,706,690,489</b> | <b>\$ 4,644,676,380</b> | <b>\$ 5,333,096,086</b> | <b>\$ 4,979,697,122</b> | <b>\$ 4,653,355,145</b> | <b>\$ 4,712,835,169</b> | <b>\$ 4,656,034,644</b> | <b>\$ 4,588,319,358</b> | <b>\$ 4,460,562,366</b> |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                | <b>677,487,882</b>      | <b>674,188,277</b>      | <b>1,417,673,936</b>    | <b>1,030,356,947</b>    | <b>704,348,485</b>      | <b>677,989,203</b>      | <b>680,915,643</b>      | <b>681,523,777</b>      | <b>760,865,067</b>      |
| 15. Management Target Amount for Excess funds in segregation                               | <b>350,000,000</b>      |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess  | <b>327,487,882</b>      | <b>324,188,277</b>      | <b>1,067,673,936</b>    | <b>680,356,947</b>      | <b>354,348,485</b>      | <b>327,989,203</b>      | <b>330,915,643</b>      | <b>331,523,777</b>      | <b>410,865,067</b>      |