ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		October 30, 2026	October 29, 2026	October 28, 2026	October 27, 2026	October 26, 2026	October 23, 2026	October 22, 2026	October 21, 2026	October 20, 2026	October 19, 2026	October 16, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance											
	Cash	$ 1,245,011,521	$ 1,916,281,868	$ 1,127,895,084	$ 1,212,360,231	$ 1,453,719,360	$ 1,772,376,679	$ 849,542,454	$ 846,783,846	$ 1,282,622,336	$ 1,550,492,804	$ 1,758,115,624
	Securities (at market)	744,192,930	745,429,039	749,016,896	748,622,699	750,361,367	748,073,553	727,268,335	851,899,159	857,384,220	530,191,631	535,024,449
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,402,734,985	1,833,226,803	1,433,243,498	1,417,386,496	1,334,359,596	1,127,972,428	1,328,290,709	945,287,272	898,580,990	764,233,718	809,711,514
3.	Exchange traded options											
	Add market value of open option contracts purchased on a contract market	129,334,160,568	128,407,427,598	129,780,163,475	128,890,533,317	127,587,836,991	128,104,730,101	128,325,967,716	129,050,400,647	126,358,029,140	125,464,198,222	125,176,755,315
	Deduct market value of open option contracts granted (sold) on a contract market	(127,189,673,020)	(127,778,656,944)	(127,859,979,552)	(127,035,750,077)	(125,756,612,137)	(126,078,596,506)	(126,013,144,891)	(126,481,835,490)	(124,247,854,242)	(123,183,738,064)	(122,665,532,474)
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,536,426,984	5,123,708,364	5,230,339,401	5,233,152,666	5,369,665,177	5,674,556,255	5,217,924,323	5,212,535,434	5,148,762,444	5,125,378,311	5,614,074,428
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	47,809,575	43,896,222	47,120,411	48,226,074	49,815,106	52,985,679	40,017,113	47,457,424	50,113,309	50,747,457	51,547,425
	Less: amount offset by customer securities	(47,809,575)	(43,896,222)	(47,120,411)	(48,226,074)	(49,815,106)	(52,985,164)	(40,017,113)	(47,457,424)	(50,113,309)	(50,747,457)	(51,547,425)
		-	-	-	-	-	515	-	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 5,536,426,984**	**$ 5,123,708,364**	**$ 5,230,339,401**	**$ 5,233,152,666**	**$ 5,369,665,177**	**$ 5,674,556,770**	**$ 5,217,924,323**	**$ 5,212,535,434**	**$ 5,148,762,444**	**$ 5,125,378,311**	**$ 5,614,074,428**
	FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts											
	Cash	$ 25,616,732	$ 27,585,254	$ 25,817,318	$ 31,539,927	$ 33,658,361	$ 30,301,045	$ 24,329,398	$ (34,229,390)	$ 26,631,603	$ 29,826,851	$ 35,948,626
	Securities representing investments of customers' funds (at market)	746,708,103	865,510,751	596,503,890	576,704,523	454,861,546	318,606,065	197,672,889	237,296,681	234,338,868	352,829,753	610,411,073
	Securities held for particular customers or option customers in lieu of cash (at market)	5,043,146	5,041,213	5,040,450	5,039,506	5,039,002	5,038,546	5,036,757	5,035,607	5,034,965	5,034,089	5,033,851
8.	Margins on deposit with derivatives clearing organizations of contract markets											
	Cash	663,936,092	517,172,062	531,126,410	523,283,584	522,173,707	1,040,325,723	695,664,773	460,564,212	464,148,877	441,846,357	949,145,787
	Securities representing investments of customers' funds (at market)	2,846,423,442	1,733,071,634	1,781,368,630	1,904,915,317	1,870,609,924	1,870,609,261	1,864,521,713	1,801,050,820	1,775,839,300	2,072,468,310	2,189,685,318
	Securities held for particular customers or option customers in lieu of cash (at market)	739,149,784	740,387,826	743,976,446	743,583,193	745,322,365	743,035,007	722,231,578	846,863,552	852,349,254	525,157,542	529,990,598
9.	Net settlement from (to) derivatives clearing organizations of contract markets	(1,027,863,350)	1,201,166,819	218,063,280	183,996,083	575,114,891	772,194,592	313,048,682	(123,706,804)	353,081,680	450,185,486	(603,985,136)
10.	Exchange traded options											
	Value of open long option contracts	129,334,160,568	128,407,427,598	129,780,163,475	128,890,533,317	127,587,836,991	128,104,730,101	128,325,967,716	129,050,400,647	126,358,029,140	125,464,198,222	125,176,755,315
	Value of open short option contracts	(127,189,673,020)	(127,778,656,944)	(127,859,979,552)	(127,035,750,077)	(125,756,612,137)	(126,078,596,506)	(126,013,144,891)	(126,481,835,490)	(124,247,854,242)	(123,183,738,064)	(122,665,532,474)
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)	$ 6,143,501,497	$ 5,718,706,213	$ 5,822,080,347	$ 5,823,845,373	$ 6,038,004,650	$ 6,806,243,834	$ 6,135,328,615	$ 5,761,439,835	$ 5,821,599,445	$ 6,157,808,546	$ 6,227,452,958
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**607,074,513**	**594,997,849**	**591,740,946**	**590,692,707**	**668,339,473**	**1,131,687,064**	**917,404,292**	**548,904,401**	**672,837,001**	**1,032,430,235**	**613,378,530**
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**	**257,074,513**	**244,997,849**	**241,740,946**	**240,692,707**	**318,339,473**	**781,687,064**	**567,404,292**	**198,904,401**	**322,837,001**	**682,430,235**	**263,378,530**

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		October 15, 2026	October 14, 2026	October 13, 2026	October 12, 2026	October 9, 2026	October 8, 2026	October 7, 2026	October 6, 2026	October 5, 2026	October 2, 2026	October 1, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance											
	Cash	$ 2,237,591,494	$ 3,928,784,275	$ 3,906,974,355	$ 3,447,924,175	$ 3,492,387,521	$ 4,465,418,009	$ 4,389,332,555	$ 4,388,115,178	$ 3,950,538,209	$ 4,317,142,206	$ 3,975,870,375
	Securities (at market)	527,970,344	220,583,556	221,284,018	220,973,276	221,292,646	214,355,017	214,395,283	215,275,387	214,443,928	214,727,740	114,407,050
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	927,558,889	882,180,478	770,647,288	658,954,287	730,253,322	966,588,205	561,007,217	456,240,559	457,770,139	432,057,840	412,138,920
3.	Exchange traded options											
	Add market value of open option contracts purchased on a contract market	132,585,141,785	130,358,490,583	132,352,810,950	132,613,857,854	132,748,716,806	130,706,959,245	132,618,959,346	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
	Deduct market value of open option contracts granted (sold) on a contract market	(131,059,851,665)	(130,326,718,858)	(132,015,837,396)	(131,558,260,723)	(131,886,823,351)	(131,168,975,051)	(132,596,145,173)	(131,493,503,370)	(128,054,544,440)	(125,095,565,026)	(122,759,653,890)
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,218,410,847	5,063,320,034	5,235,879,215	5,383,448,869	5,305,826,944	5,184,345,425	5,187,549,228	5,126,520,540	4,958,922,359	5,280,108,109	5,135,756,571
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,059,436	49,864,152	44,591,795	44,363,811	44,286,302	46,453,444	45,292,412	44,693,041	45,998,698	46,780,347	46,999,757
	Less: amount offset by customer securities	(48,057,216)	(49,864,152)	(44,591,795)	(44,363,811)	(44,286,302)	(46,453,444)	(45,292,412)	(44,693,041)	(45,998,698)	(46,780,347)	(46,999,757)
		2,220	-	-	-	-	-	-	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 5,218,413,067**	**$ 5,063,320,034**	**$ 5,235,879,215**	**$ 5,383,448,869**	**$ 5,305,826,944**	**$ 5,184,345,425**	**$ 5,187,549,228**	**$ 5,126,520,540**	**$ 4,958,922,359**	**$ 5,280,108,109**	**$ 5,135,756,571**
	FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts											
	Cash	$ 43,940,955	$ 30,756,727	$ 51,410,522	$ 170,899,929	$ 23,489,783	$ 46,066,551	$ 31,756,232	$ 27,994,091	$ 21,146,299	$ 23,814,416	$ 29,731,375
	Securities representing investments of customers' funds (at market)	567,709,082	617,669,451	744,022,401	503,256,639	503,256,639	463,075,068	611,005,607	639,494,385	463,201,659	871,225,496	350,063,847
	Securities held for particular customers or option customers in lieu of cash (at market)	5,031,843	5,031,056	5,031,193	5,030,764	5,030,789	5,028,595	5,028,331	5,027,718	5,027,288	5,026,913	5,025,257
8.	Margins on deposit with derivatives clearing organizations of contract markets											
	Cash	802,042,612	688,754,813	742,975,017	1,083,790,826	1,109,564,429	854,084,313	836,289,013	844,484,284	849,183,879	1,153,337,099	853,848,174
	Securities representing investments of customers' funds (at market)	3,715,482,941	3,535,976,686	2,757,260,867	4,062,345,817	4,062,835,132	3,545,875,906	3,619,428,711	3,366,191,680	3,311,096,622	2,667,691,013	2,593,618,308
	Securities held for particular customers or option customers in lieu of cash (at market)	522,938,502	215,552,500	216,252,825	215,942,512	216,261,857	209,326,422	209,366,952	210,247,669	209,416,640	209,700,827	109,381,794
9.	Net settlement from (to) derivatives clearing organizations of contract markets	(1,351,778,031)	537,093,593	990,881,346	(1,122,437,772)	(881,455,241)	1,147,700,450	480,854,528	585,228,926	383,067,031	648,889,065	1,702,072,183
10.	Exchange traded options											
	Value of open long option contracts	132,585,141,785	130,358,490,583	132,352,810,950	132,613,857,854	132,748,716,806	130,706,959,245	132,618,959,346	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
	Value of open short option contracts	(131,059,851,665)	(130,326,718,858)	(132,015,837,396)	(131,558,260,723)	(131,886,823,351)	(131,168,975,051)	(132,596,145,173)	(131,493,503,370)	(128,054,544,440)	(125,095,565,026)	(122,759,653,890)
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)	$ 5,830,658,024	$ 5,662,606,551	$ 5,844,807,725	$ 5,974,425,846	$ 5,900,876,843	$ 5,809,141,499	$ 5,816,543,547	$ 5,745,558,169	$ 5,578,309,501	$ 5,895,865,152	$ 6,277,081,164
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**612,244,957**	**599,286,517**	**608,928,510**	**590,976,977**	**595,049,899**	**624,796,074**	**628,994,319**	**619,037,629**	**619,387,142**	**615,757,043**	**1,141,324,593**
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**	**262,244,957**	**249,286,517**	**258,928,510**	**240,976,977**	**245,049,899**	**274,796,074**	**278,994,319**	**269,037,629**	**269,387,142**	**265,757,043**	**791,324,593**