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

| Box | | | August 18, 2026 | August 17, 2026 | August 14, 2026 | August 13, 2026 | August 12, 2026 | August 11, 2026 | August 10, 2026 | August 7, 2026 | August 6, 2026 | August 5, 2026 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | **SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)** | | | | | | | | | | |
| | 1. | Net ledger balance | | | | | | | | | | |
| [7010] | | Cash | $ 1,795,244,207 | $ 1,404,882,219 | $ 3,211,395,944 | $ 3,309,099,301 | $ 3,081,987,675 | $ 3,557,220,560 | $ 3,265,260,724 | $ 2,874,669,952 | $ 2,067,704,472 | $ 3,105,255,877 |
| [7020] | | Securities (at market) | 552,884,359 | 553,889,102 | 554,189,723 | 554,311,219 | 553,726,489 | 553,515,987 | 553,942,824 | 555,780,528 | 554,048,766 | 561,652,452 |
| [7030] | 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | 1,170,673,286 | 857,904,923 | 635,837,849 | 419,743,915 | 450,669,158 | 142,195,887 | 69,394,590 | 33,422,907 | 244,517,499 | 229,449,549 |
| | 3. | Exchange traded options | | | | | | | | | | |
| [7032] | | Add market value of open option contracts purchased on a contract market | 135,259,146,380 | 138,178,862,770 | 139,673,318,278 | 139,471,833,112 | 135,735,731,538 | 135,017,032,190 | 136,668,975,333 | 136,542,133,330 | 133,214,773,790 | 133,534,198,337 |
| [7033] | | Deduct market value of open option contracts granted (sold) on a contract market | (133,957,419,752) | (136,288,266,395) | (139,080,084,873) | (139,046,415,571) | (135,140,737,430) | (134,542,492,989) | (135,845,598,608) | (135,131,522,468) | (131,392,195,582) | (132,545,873,277) |
| [7040] | 4. | Net equity (deficit) (add lines 1, 2 and 3) | 4,820,528,480 | 4,707,272,619 | 4,994,656,921 | 4,708,571,976 | 4,681,377,430 | 4,727,471,635 | 4,711,974,863 | 4,874,484,249 | 4,688,848,945 | 4,884,682,938 |
| [7045] | 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | 40,525,049 | 40,263,707 | 40,216,834 | 34,903,322 | 37,166,361 | 37,262,358 | 37,830,223 | 37,183,055 | 37,428,948 | 43,656,558 |
| [7047] | | Less: amount offset by customer securities | (40,525,049) | (40,263,707) | (40,216,834) | (34,903,322) | (36,559,313) | (37,262,358) | (37,646,672) | (37,183,055) | (37,428,948) | (43,656,558) |
| [7050] | | | - | - | - | - | 607,048 | - | 183,551 | - | - | - |
| [7060] | **6.** | **Amount required to be segregated (add lines 4 and 5)** | **$ 4,820,528,480** | **$ 4,707,272,619** | **$ 4,994,656,921** | **$ 4,708,571,976** | **$ 4,681,984,478** | **$ 4,727,471,635** | **$ 4,712,158,414** | **$ 4,874,484,249** | **$ 4,688,848,945** | **$ 4,884,682,938** |
| | | **FUNDS IN SEGREGATED ACCOUNTS** | | | | | | | | | | |
| | 7. | Deposited in segregated funds bank accounts | | | | | | | | | | |
| [7070] | | Cash | $ 28,478,673 | $ 38,307,921 | $ 30,225,072 | $ 35,700,821 | $ 24,635,836 | $ 36,508,857 | $ 23,327,722 | $ 25,181,729 | $ 30,792,786 | $ 30,148,908 |
| [7080] | | Securities representing investments of customers' funds (at market) | 407,997,578 | 569,438,782 | 840,332,729 | 660,505,202 | 920,784,038 | 617,615,175 | 280,035,272 | 280,035,272 | 386,977,794 | 534,000,074 |
| [7090] | | 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 | | | | | | | | | | |
| [7100] | | Cash | 555,624,574 | 656,359,953 | 943,360,031 | 603,399,676 | 519,804,630 | 579,366,991 | 414,698,664 | 626,762,228 | 559,320,586 | 606,140,315 |
| [7110] | | Securities representing investments of customers' funds (at market) | 2,431,224,675 | 2,628,705,831 | 2,652,566,264 | 2,648,346,879 | 2,599,217,747 | 2,447,267,367 | 2,549,673,023 | 2,547,990,712 | 2,550,314,941 | 2,548,453,061 |
| [7120] | | Securities held for particular customers or option customers in lieu of cash (at market) | 552,884,359 | 553,889,102 | 554,189,723 | 554,311,219 | 553,726,489 | 553,515,987 | 553,942,824 | 555,780,528 | 554,048,766 | 561,652,452 |
| [7130] | 9. | Net settlement from (to) derivatives clearing organizations of contract markets | 690,107,280 | (1,008,031,569) | 10,186,820 | 404,385,134 | 86,321,206 | 641,556,055 | 989,618,933 | 1,003,120,278 | (589,894,308) | 930,734,263 |
| | 10. | Exchange traded options | | | | | | | | | | |
| [7132] | | Value of open long option contracts | 135,259,146,380 | 138,178,862,770 | 139,673,318,278 | 139,471,833,112 | 135,735,731,538 | 135,017,032,190 | 136,668,975,333 | 136,542,133,330 | 133,214,773,790 | 133,534,198,337 |
| [7133] | | Value of open short option contracts | (133,957,419,752) | (136,288,266,395) | (139,080,084,873) | (139,046,415,571) | (135,140,737,430) | (134,542,492,989) | (135,845,598,608) | (135,131,522,468) | (131,392,195,582) | (132,545,873,277) |
| | 11. | Net equities with other FCMs | | | | | | | | | | |
| [7140] | | Net liquidating equity | - | - | - | - | - | - | - | - | - | - |
| [7160] | | Securities representing investments of customers' funds (at market) | - | - | - | - | - | - | - | - | - | - |
| [7170] | | Securities held for particular customers or option customers in lieu of cash (at market) | - | - | - | - | - | - | - | - | - | - |
| [7150] | 12. | Segregated funds on hand | - | - | - | - | - | - | - | - | - | - |
| [7180] | 13. | Total amount in segregation (add lines 7 through 12) | $ 5,968,043,767 | $ 5,329,266,395 | $ 5,624,094,044 | $ 5,332,066,472 | $ 5,299,484,054 | $ 5,350,369,633 | $ 5,634,673,163 | $ 6,449,481,609 | $ 5,314,138,773 | $ 6,199,454,133 |
| [7190] | **14.** | **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** | **1,147,515,287** | **621,993,776** | **629,437,123** | **623,494,496** | **617,499,576** | **622,897,998** | **922,514,749** | **1,574,997,360** | **625,289,828** | **1,314,771,195** |
| [7194] | **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** |
| [7198] | **16.** | **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** | **797,515,287** | **271,993,776** | **279,437,123** | **273,494,496** | **267,499,576** | **272,897,998** | **572,514,749** | **1,224,997,360** | **275,289,828** | **964,771,195** |

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

| | | August 4, 2026 | August 3, 2026 |
|---|---|---|---|
| | **SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)** | | |
| 1. | Net ledger balance | | |
| | Cash | $ 2,510,636,303 | $ 2,331,844,494 |
| | Securities (at market) | 560,886,448 | 558,914,744 |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | 50,918,835 | 415,525,542 |
| 3. | Exchange traded options | | |
| | Add market value of open option contracts purchased on a contract market | 135,713,456,059 | 123,591,267,676 |
| | Deduct market value of open option contracts granted (sold) on a contract market | (134,215,277,973) | (122,229,364,690) |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | 4,620,619,672 | 4,668,187,766 |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | 44,184,304 | 44,972,436 |
| | Less: amount offset by customer securities | (44,184,304) | (44,972,436) |
| | | - | - |
| **6.** | **Amount required to be segregated (add lines 4 and 5)** | **$ 4,620,619,672** | **$ 4,668,187,766** |
| | **FUNDS IN SEGREGATED ACCOUNTS** | | |
| 7. | Deposited in segregated funds bank accounts | | |
| | Cash | $ 42,281,135 | $ 27,145,193 |
| | Securities representing investments of customers' funds (at market) | 281,023,539 | 516,016,309 |
| | 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 | | |
| | Cash | 644,257,563 | 538,154,452 |
| | Securities representing investments of customers' funds (at market) | 2,547,903,643 | 2,595,780,668 |
| | Securities held for particular customers or option customers in lieu of cash (at market) | 560,886,448 | 558,914,744 |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | 446,940,761 | 425,015,620 |
| 10. | Exchange traded options | | |
| | Value of open long option contracts | 135,713,456,059 | 123,591,267,676 |
| | Value of open short option contracts | (134,215,277,973) | (122,229,364,690) |
| 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) | $ 6,021,471,175 | $ 6,022,929,972 |
| **14.** | **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** | **1,400,851,503** | **1,354,742,206** |
| **15.** | **Management Target Amount for Excess funds in segregation** | **350,000,000** | **350,000,000** |
| **16.** | **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** | **1,050,851,503** | **1,004,742,206** |