ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		August 31, 2026	August 28, 2026	August 27, 2026	August 26, 2026	August 25, 2026	August 24, 2026	August 21, 2026	August 20, 2026	August 19, 2026	August 18, 2026	August 17, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance											
	Cash	$ 3,267,755,620	$ 2,090,136,623	$ 2,227,274,520	$ 964,968,630	$ 1,769,088,047	$ 2,236,125,954	$ 2,590,891,269	$ 2,148,922,417	$ 1,785,750,091	$ 1,795,244,207	$ 1,404,882,219
	Securities (at market)	550,724,333	551,396,570	553,667,780	563,977,339	565,618,440	563,877,724	564,059,835	564,493,320	564,345,057	552,884,359	553,889,102
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	276,747,683	1,645,350,729	1,396,435,449	1,592,636,944	1,551,807,214	1,484,000,484	1,377,416,651	1,465,535,665	1,370,360,098	1,170,673,286	857,904,923
3.	Exchange traded options											
	Add market value of open option contracts purchased on a contract market	128,486,555,578	130,733,311,923	132,091,843,147	129,172,046,744	128,425,366,846	125,527,579,882	126,952,729,346	132,962,617,480	135,333,591,483	135,259,146,380	138,178,862,770
	Deduct market value of open option contracts granted (sold) on a contract market	(127,117,233,758)	(129,808,370,734)	(131,152,701,723)	(127,807,252,963)	(127,399,348,683)	(124,889,748,102)	(126,195,861,638)	(132,076,741,002)	(134,206,642,866)	(133,957,419,752)	(136,288,266,395)
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,464,549,456	5,211,825,111	5,116,519,173	4,486,376,694	4,912,531,864	4,921,835,942	5,289,235,463	5,064,827,880	4,847,403,863	4,820,528,480	4,707,272,619
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	49,669,406	50,045,307	51,975,947	53,013,013	54,055,576	52,172,116	52,319,057	52,475,023	53,566,502	40,525,049	40,263,707
	Less: amount offset by customer securities	(49,669,406)	(50,045,307)	(51,975,947)	(52,457,272)	(54,055,576)	(52,172,116)	(52,257,215)	(52,475,023)	(53,566,502)	(40,525,049)	(40,263,707)
		-	-	-	555,741	-	-	61,842	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 5,464,549,456**	**$ 5,211,825,111**	**$ 5,116,519,173**	**$ 4,486,932,435**	**$ 4,912,531,864**	**$ 4,921,835,942**	**$ 5,289,297,305**	**$ 5,064,827,880**	**$ 4,847,403,863**	**$ 4,820,528,480**	**$ 4,707,272,619**
	FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts											
	Cash	$ 27,721,163	$ 29,790,693	$ 43,599,841	$ 30,665,368	$ 34,776,253	$ 35,069,178	$ 40,407,263	$ 36,908,890	$ 36,156,969	$ 28,478,673	$ 38,307,921
	Securities representing investments of customers' funds (at market)	443,037,145	521,720,140	197,672,889	197,672,889	488,847,533	753,181,743	634,080,114	566,256,226	406,889,569	407,997,578	569,438,782
	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	638,768,020	849,251,213	830,385,353	833,513,704	1,001,866,314	914,891,781	885,158,597	685,056,767	581,929,298	555,624,574	656,359,953
	Securities representing investments of customers' funds (at market)	2,602,706,826	2,613,121,665	2,648,114,299	2,809,663,129	2,759,401,248	2,565,459,877	2,515,980,180	2,416,911,541	2,406,875,896	2,431,224,675	2,628,705,831
	Securities held for particular customers or option customers in lieu of cash (at market)	550,724,333	551,396,570	553,667,780	563,977,339	565,618,440	563,877,724	564,059,835	564,493,320	564,345,057	552,884,359	553,889,102
9.	Net settlement from (to) derivatives clearing organizations of contract markets	430,972,567	335,361,612	1,003,808,932	(157,667,019)	(349,571,154)	86,846,137	509,942,559	528,150,603	456,400,250	690,107,280	(1,008,031,569)
10.	Exchange traded options											
	Value of open long option contracts	128,486,555,578	130,733,311,923	132,091,843,147	129,172,046,744	128,425,366,846	125,527,579,882	126,952,729,346	132,962,617,480	135,333,591,483	135,259,146,380	138,178,862,770
	Value of open short option contracts	(127,117,233,758)	(129,808,370,734)	(131,152,701,723)	(127,807,252,963)	(127,399,348,683)	(124,889,748,102)	(126,195,861,638)	(132,076,741,002)	(134,206,642,866)	(133,957,419,752)	(136,288,266,395)
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)	$ 6,063,251,874	$ 5,825,583,082	$ 6,216,390,518	$ 5,642,619,191	$ 5,526,956,797	$ 5,557,158,220	$ 5,906,496,256	$ 5,683,653,825	$ 5,579,545,656	$ 5,968,043,767	$ 5,329,266,395
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**598,702,418**	**613,757,971**	**1,099,871,345**	**1,155,686,756**	**614,424,933**	**635,322,278**	**617,198,951**	**618,825,945**	**732,141,793**	**1,147,515,287**	**621,993,776**
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**	**248,702,418**	**263,757,971**	**749,871,345**	**805,686,756**	**264,424,933**	**285,322,278**	**267,198,951**	**268,825,945**	**382,141,793**	**797,515,287**	**271,993,776**

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		August 14, 2026	August 13, 2026	August 12, 2026	August 11, 2026	August 10, 2026	August 7, 2026	August 6, 2026	August 5, 2026	August 4, 2026	August 3, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1.	Net ledger balance										
	Cash	$ 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	$ 2,510,636,303	$ 2,331,844,494
	Securities (at market)	554,189,723	554,311,219	553,726,489	553,515,987	553,942,824	555,780,528	554,048,766	561,652,452	560,886,448	558,914,744
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	635,837,849	419,743,915	450,669,158	142,195,887	69,394,590	33,422,907	244,517,499	229,449,549	50,918,835	415,525,542
3.	Exchange traded options										
	Add market value of open option contracts purchased on a contract market	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	135,713,456,059	123,591,267,676
	Deduct market value of open option contracts granted (sold) on a contract market	(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)	(134,215,277,973)	(122,229,364,690)
4.	Net equity (deficit) (add lines 1, 2 and 3)	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	4,620,619,672	4,668,187,766
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	40,216,834	34,903,322	37,166,361	37,262,358	37,830,223	37,183,055	37,428,948	43,656,558	44,184,304	44,972,436
	Less: amount offset by customer securities	(40,216,834)	(34,903,322)	(36,559,313)	(37,262,358)	(37,646,672)	(37,183,055)	(37,428,948)	(43,656,558)	(44,184,304)	(44,972,436)
		-	-	607,048	-	183,551	-	-	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 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**	**$ 4,620,619,672**	**$ 4,668,187,766**
	FUNDS IN SEGREGATED ACCOUNTS										
7.	Deposited in segregated funds bank accounts										
	Cash	$ 30,225,072	$ 35,700,821	$ 24,635,836	$ 36,508,857	$ 23,327,722	$ 25,181,729	$ 30,792,786	$ 30,148,908	$ 42,281,135	$ 27,145,193
	Securities representing investments of customers' funds (at market)	840,332,729	660,505,202	920,784,038	617,615,175	280,035,272	280,035,272	386,977,794	534,000,074	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	943,360,031	603,399,676	519,804,630	579,366,991	414,698,664	626,762,228	559,320,586	606,140,315	644,257,563	538,154,452
	Securities representing investments of customers' funds (at market)	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	2,547,903,643	2,595,780,668
	Securities held for particular customers or option customers in lieu of cash (at market)	554,189,723	554,311,219	553,726,489	553,515,987	553,942,824	555,780,528	554,048,766	561,652,452	560,886,448	558,914,744
9.	Net settlement from (to) derivatives clearing organizations of contract markets	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	446,940,761	425,015,620
10.	Exchange traded options										
	Value of open long option contracts	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	135,713,456,059	123,591,267,676
	Value of open short option contracts	(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)	(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)	$ 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	$ 6,021,471,175	$ 6,022,929,972
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**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**	**1,400,851,503**	**1,354,742,206**
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**	**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**	**1,050,851,503**	**1,004,742,206**