

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

Box		August 26, 2026	August 25, 2026	August 24, 2026	August 21, 2026	August 20, 2026	August 19, 2026	August 18, 2026	August 17, 2026	August 14, 2026	August 13, 2026	August 12, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1.	Net ledger balance											
[7010]	┆ Cash	\$ 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	\$ 3,211,395,944	\$ 3,309,099,301	\$ 3,081,987,675
[7020]	┆ Securities (at market)	563,977,339	565,618,440	563,877,724	564,059,835	564,493,320	564,345,057	552,884,359	553,889,102	554,189,723	554,311,219	553,726,489
[7030]	2. Net unrealized profit (loss) in open futures contracts traded on a contract market	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	635,837,849	419,743,915	450,669,158
3.	Exchange traded options											
[7032]	┆ Add market value of open option contracts purchased on a contract market	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	139,673,318,278	139,471,833,112	135,735,731,538
[7033]	┆ Deduct market value of open option contracts granted (sold) on a contract market	(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)	(139,080,084,873)	(139,046,415,571)	(135,140,737,430)
[7040]	4. Net equity (deficit) (add lines 1, 2 and 3)	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	4,994,656,921	4,708,571,976	4,681,377,430
[7045]	5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	53,013,013	54,055,576	52,172,116	52,319,057	52,475,023	53,566,502	40,525,049	40,263,707	40,216,834	34,903,322	37,166,361
[7047]	Less: amount offset by customer securities	(52,457,272)	(54,055,576)	(52,172,116)	(52,257,215)	(52,475,023)	(53,566,502)	(40,525,049)	(40,263,707)	(40,216,834)	(34,903,322)	(36,559,313)
[7050]		555,741	-	-	61,842	-	-	-	-	-	-	607,048
[7060]	6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 4,994,656,921	\$ 4,708,571,976	\$ 4,681,984,478
FUNDS IN SEGREGATED ACCOUNTS												
7.	Deposited in segregated funds bank accounts											
[7070]	┆ Cash	\$ 30,665,368	\$ 34,776,253	\$ 35,069,178	\$ 40,407,263	\$ 36,908,890	\$ 36,156,969	\$ 28,478,673	\$ 38,307,921	\$ 30,225,072	\$ 35,700,821	\$ 24,635,836
[7080]	┆ Securities representing investments of customers' funds (at market)	197,672,889	488,847,533	753,181,743	634,080,114	566,256,226	406,889,569	407,997,578	569,438,782	840,332,729	660,505,202	920,784,038
[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	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	943,360,031	603,399,676	519,804,630
[7110]	┆ Securities representing investments of customers' funds (at market)	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	2,652,566,264	2,648,346,879	2,599,217,747
[7120]	┆ Securities held for particular customers or option customers in lieu of cash (at market)	563,977,339	565,618,440	563,877,724	564,059,835	564,493,320	564,345,057	552,884,359	553,889,102	554,189,723	554,311,219	553,726,489
[7130]	9. Net settlement from (to) derivatives clearing organizations of contract markets	(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)	10,186,820	404,385,134	86,321,206
10.	Exchange traded options											
[7132]	┆ Value of open long option contracts	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	139,673,318,278	139,471,833,112	135,735,731,538
[7133]	┆ Value of open short option contracts	(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)	(139,080,084,873)	(139,046,415,571)	(135,140,737,430)
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)	\$ 5,642,619,191	\$ 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	\$ 5,624,094,044	\$ 5,332,066,472	\$ 5,299,484,054
[7190]	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	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	629,437,123	623,494,496	617,499,576
[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	350,000,000
[7198]	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	805,686,756	264,424,933	285,322,278	267,198,951	268,825,945	382,141,793	797,515,287	271,993,776	279,437,123	273,494,496	267,499,576

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	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	\$ 3,557,220,560	\$ 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)	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	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	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	(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)	4,727,471,635	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	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	(37,262,358)	(37,646,672)	(37,183,055)	(37,428,948)	(43,656,558)	(44,184,304)	(44,972,436)
	-	183,551	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 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)	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	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)	2,447,267,367	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)	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	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	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	(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)	\$ 5,350,369,633	\$ 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)	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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	272,897,998	572,514,749	1,224,997,360	275,289,828	964,771,195	1,050,851,503	1,004,742,206