ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

Box			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					
[7010]		Cash	$ 2,874,669,952	$ 2,067,704,472	$ 3,105,255,877	$ 2,510,636,303	$ 2,331,844,494
[7020]		Securities (at market)	555,780,528	554,048,766	561,652,452	560,886,448	558,914,744
[7030]	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	33,422,907	244,517,499	229,449,549	50,918,835	415,525,542
	3.	Exchange traded options					
[7032]		Add market value of open option contracts purchased on a contract market	136,542,133,330	133,214,773,790	133,534,198,337	135,713,456,059	123,591,267,676
[7033]		Deduct market value of open option contracts granted (sold) on a contract market	(135,131,522,468)	(131,392,195,582)	(132,545,873,277)	(134,215,277,973)	(122,229,364,690)
[7040]	4.	Net equity (deficit) (add lines 1, 2 and 3)	4,874,484,249	4,688,848,945	4,884,682,938	4,620,619,672	4,668,187,766
[7045]	5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	37,183,055	37,428,948	43,656,558	44,184,304	44,972,436
[7047]		Less: amount offset by customer securities	(37,183,055)	(37,428,948)	(43,656,558)	(44,184,304)	(44,972,436)
[7050]			-	-	-	-	-
[7060]	**6.**	**Amount required to be segregated (add lines 4 and 5)**	**$ 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					
[7070]		Cash	$ 25,181,729	$ 30,792,786	$ 30,148,908	$ 42,281,135	$ 27,145,193
[7080]		Securities representing investments of customers' funds (at market)	280,035,272	386,977,794	534,000,074	281,023,539	516,016,309
[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	626,762,228	559,320,586	606,140,315	644,257,563	538,154,452
[7110]		Securities representing investments of customers' funds (at market)	2,547,990,712	2,550,314,941	2,548,453,061	2,547,903,643	2,595,780,668
[7120]		Securities held for particular customers or option customers in lieu of cash (at market)	555,780,528	554,048,766	561,652,452	560,886,448	558,914,744
[7130]	9.	Net settlement from (to) derivatives clearing organizations of contract markets	1,003,120,278	(589,894,308)	930,734,263	446,940,761	425,015,620
	10.	Exchange traded options					
[7132]		Value of open long option contracts	136,542,133,330	133,214,773,790	133,534,198,337	135,713,456,059	123,591,267,676
[7133]		Value of open short option contracts	(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					
[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)	$ 6,449,481,609	$ 5,314,138,773	$ 6,199,454,133	$ 6,021,471,175	$ 6,022,929,972
[7190]	**14.**	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**1,574,997,360**	**625,289,828**	**1,314,771,195**	**1,400,851,503**	**1,354,742,206**
[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**
[7198]	**16.**	**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**	**1,224,997,360**	**275,289,828**	**964,771,195**	**1,050,851,503**	**1,004,742,206**