ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		July 16, 2026	July 15, 2026	July 14, 2026	July 13, 2026	July 10, 2026	July 9, 2026	July 8, 2026	July 7, 2026	July 6, 2026	July 3, 2026	July 2, 2026	July 1, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1.	Net ledger balance												
	A Cash	$ 1,075,599,599	$ 883,301,292	$ 1,679,100,209	$ 1,887,256,054	$ 2,530,214,602	$ 2,460,333,589	$ 2,179,562,241	$ 2,636,680,497	$ 2,330,891,190	$ 2,567,583,999	$ 2,567,668,839	$ 2,417,749,985
	B Securities (at market)	670,558,023	670,636,939	671,425,062	669,258,149	672,212,679	672,027,188	674,807,125	679,362,940	679,988,158	681,431,542	682,234,438	679,526,561
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,182,190,670	1,081,110,041	1,066,680,774	934,320,803	750,354,599	489,338,144	641,595,330	701,515,311	299,036,949	165,398,529	166,061,042	51,320,464
3.	Exchange traded options												
	A Add market value of open option contracts purchased on a contract market	127,096,812,164	128,497,393,132	126,623,989,138	125,514,290,839	125,941,522,382	124,449,830,943	121,338,086,942	120,436,043,619	121,493,041,534	119,116,216,986	119,123,018,973	118,989,540,679
	B Deduct market value of open option contracts granted (sold) on a contract market	(125,358,061,081)	(126,531,696,257)	(125,354,829,721)	(124,363,149,964)	(125,126,503,969)	(123,573,687,492)	(120,228,434,959)	(119,714,942,647)	(120,452,865,362)	(117,808,106,111)	(117,815,864,342)	(117,597,491,966)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,667,099,375	4,600,745,147	4,686,365,462	4,641,975,881	4,767,800,293	4,497,842,372	4,605,616,679	4,738,659,720	4,350,092,469	4,722,524,945	4,723,118,950	4,540,645,723
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,271,344	44,180,633	45,836,514	59,084,846	46,987,792	46,892,199	54,242,959	54,691,695	55,081,661	54,963,090	55,167,145	54,877,282
	Less: amount offset by customer securities	(45,271,344)	(44,179,303)	(45,836,514)	(47,300,245)	(46,987,792)	(46,892,199)	(54,242,571)	(54,691,695)	(54,882,946)	(54,963,090)	(55,167,145)	(54,662,135)
		-	1,330	-	11,784,601	-	-	388	-	198,715	-	-	215,147
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,667,099,375**	**$ 4,600,746,477**	**$ 4,686,365,462**	**$ 4,653,760,482**	**$ 4,767,800,293**	**$ 4,497,842,372**	**$ 4,605,617,067**	**$ 4,738,659,720**	**$ 4,350,291,184**	**$ 4,722,524,945**	**$ 4,723,118,950**	**$ 4,540,860,870**
	FUNDS IN SEGREGATED ACCOUNTS												
7.	Deposited in segregated funds bank accounts												
	A Cash	$ 30,278,912	$ 73,198,368	$ 36,364,819	$ 55,497,390	$ 36,334,414	$ 35,522,005	$ 30,728,848	$ 37,404,066	$ 43,014,512	$ 45,221,074	$ 35,726,909	$ 34,263,511
	B Securities representing investments of customers' funds (at market)	546,079,292	572,956,027	715,206,590	804,381,027	656,626,184	563,972,796	796,070,720	1,236,015,697	302,378,397	416,479,562	317,202,409	517,386,995
	C 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												
	A Cash	437,621,771	590,270,655	454,271,304	416,036,228	708,590,093	478,415,944	437,880,831	482,950,257	415,384,790	1,044,877,782	898,848,307	447,363,336
	B Securities representing investments of customers' funds (at market)	2,077,292,124	2,175,941,264	2,123,598,223	2,123,844,053	2,026,589,162	1,924,375,263	2,100,232,360	1,903,502,422	1,903,298,126	1,852,763,420	1,951,471,050	1,902,626,025
	C Securities held for particular customers or option customers in lieu of cash (at market)	670,558,023	670,636,939	671,425,062	669,258,149	672,212,679	672,027,188	674,807,125	679,362,940	679,988,158	681,431,542	682,234,438	679,526,561
9.	Net settlement from (to) derivatives clearing organizations of contract markets	190,440,418	(772,241,601)	68,874,892	53,505,645	486,986,397	578,485,584	91,252,318	317,354,939	616,446,535	347,607,881	516,277,419	803,408,509
10.	Exchange traded options												
	A Value of open long option contracts	127,096,812,164	128,497,393,132	126,623,989,138	125,514,290,839	125,941,522,382	124,449,830,943	121,338,086,942	120,436,043,619	121,493,041,534	119,116,216,986	119,123,018,973	118,989,540,679
	B Value of open short option contracts	(125,358,061,081)	(126,531,696,257)	(125,354,829,721)	(124,363,149,964)	(125,126,503,969)	(123,573,687,492)	(120,228,434,959)	(119,714,942,647)	(120,452,865,362)	(117,808,106,111)	(117,815,864,342)	(117,597,491,966)
11.	Net equities with other FCMs												
	A Net liquidating equity	-	-	-	-	-	-	-	-	-	-	-	-
	B Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-	-	-	-	-
	C 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)	$ 5,691,021,623	$ 5,276,458,527	$ 5,338,900,307	$ 5,273,663,367	$ 5,402,357,342	$ 5,128,942,231	$ 5,240,624,185	$ 5,377,691,293	$ 5,000,686,690	$ 5,696,492,136	$ 5,708,915,163	$ 5,776,623,650
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**1,023,922,248**	**675,712,050**	**652,534,845**	**619,902,885**	**634,557,049**	**631,099,859**	**635,007,118**	**639,031,573**	**650,395,506**	**973,967,191**	**985,796,213**	**1,235,762,780**
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**	**350,000,000**
16.	**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**	**673,922,248**	**325,712,050**	**302,534,845**	**269,902,885**	**284,557,049**	**281,099,859**	**285,007,118**	**289,031,573**	**300,395,506**	**623,967,191**	**635,796,213**	**885,762,780**