ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

Box			July 31, 2026	July 30, 2026	July 29, 2026	July 28, 2026	July 27, 2026	July 24, 2026	July 23, 2026	July 22, 2026	July 21, 2026	July 20, 2026
		SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
	1.	Net ledger balance										
[7010]		Cash	$ 2,320,174,916	$ 1,558,919,872	$ 1,707,201,812	$ 1,226,079,648	$ 1,186,005,974	$ 1,233,835,954	$ 1,543,475,852	$ 1,871,525,062	$ 1,897,325,157	$ 1,824,367,031
[7020]		Securities (at market)	557,623,244	559,039,204	553,324,688	555,430,733	553,515,543	553,210,528	551,477,230	554,048,840	554,252,889	554,752,939
[7030]	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	515,656,085	1,168,842,682	1,356,086,272	1,452,307,201	1,582,335,251	1,616,563,136	1,513,230,265	1,420,526,357	1,080,132,405	1,222,550,286
	3.	Exchange traded options										
[7032]		Add market value of open option contracts purchased on a contract market	118,308,357,339	118,413,017,713	117,120,134,281	117,863,838,527	118,107,820,119	118,655,874,852	119,846,278,854	120,411,687,079	119,026,072,098	116,424,138,382
[7033]		Deduct market value of open option contracts granted (sold) on a contract market	(116,623,519,235)	(117,035,686,455)	(115,796,018,197)	(116,466,603,431)	(116,775,780,574)	(117,166,749,596)	(118,694,452,498)	(119,509,485,474)	(117,920,092,595)	(115,277,946,884)
[7040]	4.	Net equity (deficit) (add lines 1, 2 and 3)	5,078,292,349	4,664,133,016	4,940,728,856	4,631,052,678	4,653,896,313	4,892,734,874	4,760,009,703	4,748,301,864	4,637,689,954	4,747,861,754
[7045]	5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,759,544	44,837,717	44,534,730	45,926,772	45,211,746	44,047,270	43,539,649	43,814,940	44,400,589	44,818,501
[7047]		Less: amount offset by customer securities	(45,759,544)	(44,837,717)	(44,533,972)	(45,926,560)	(45,211,638)	(44,047,270)	(43,539,213)	(43,814,790)	(44,400,589)	(44,818,501)
[7050]			-	-	758	212	108	-	436	150	-	-
[7060]	**6.**	**Amount required to be segregated (add lines 4 and 5)**	**$ 5,078,292,349**	**$ 4,664,133,016**	**$ 4,940,729,614**	**$ 4,631,052,890**	**$ 4,653,896,421**	**$ 4,892,734,874**	**$ 4,760,010,139**	**$ 4,748,302,014**	**$ 4,637,689,954**	**$ 4,747,861,754**
		FUNDS IN SEGREGATED ACCOUNTS										
	7.	Deposited in segregated funds bank accounts										
[7070]		Cash	$ 27,011,908	$ 23,693,950	$ 37,354,438	$ 18,401,337	$ 32,758,691	$ 26,747,897	$ 21,580,073	$ 25,120,207	$ 23,886,207	$ 36,357,310
[7080]		Securities representing investments of customers' funds (at market)	321,985,389	506,262,821	457,801,856	617,339,852	517,848,703	451,781,531	972,559,751	601,184,751	396,151,822	548,444,518
[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	709,845,049	567,539,439	650,734,428	666,556,242	671,658,257	816,867,287	568,677,800	578,335,107	604,859,101	767,773,325
[7110]		Securities representing investments of customers' funds (at market)	2,609,356,317	2,416,742,826	2,416,539,983	2,368,921,087	2,498,382,925	2,445,179,638	2,297,994,821	2,312,918,496	2,315,055,094	2,244,334,114
[7120]		Securities held for particular customers or option customers in lieu of cash (at market)	557,623,244	559,039,204	553,324,688	555,430,733	553,515,543	553,210,528	551,477,230	554,048,840	554,252,889	554,752,939
[7130]	9.	Net settlement from (to) derivatives clearing organizations of contract markets	117,975,444	78,805,819	531,243,776	(114,638,059)	89,604,762	(232,883,387)	(176,362,340)	408,447,773	438,630,359	82,904,327
	10.	Exchange traded options										
[7132]		Value of open long option contracts	118,308,357,339	118,413,017,713	117,120,134,281	117,863,838,527	118,107,820,119	118,655,874,852	119,846,278,854	120,411,687,079	119,026,072,098	116,424,138,382
[7133]		Value of open short option contracts	(116,623,519,235)	(117,035,686,455)	(115,796,018,197)	(116,466,603,431)	(116,775,780,574)	(117,166,749,596)	(118,694,452,498)	(119,509,485,474)	(117,920,092,595)	(115,277,946,884)
	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)	$ 6,028,635,455	$ 5,529,415,317	$ 5,971,115,253	$ 5,509,246,288	$ 5,695,808,426	$ 5,550,028,750	$ 5,387,753,691	$ 5,382,256,779	$ 5,438,814,975	$ 5,380,758,031
[7190]	**14.**	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**950,343,106**	**865,282,301**	**1,030,385,639**	**878,193,398**	**1,041,912,005**	**657,293,876**	**627,743,552**	**633,954,765**	**801,125,021**	**632,896,277**
[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**	**600,343,106**	**515,282,301**	**680,385,639**	**528,193,398**	**691,912,005**	**307,293,876**	**277,743,552**	**283,954,765**	**451,125,021**	**282,896,277**

ABN AMRO Clearing USA, LLC
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		July 17, 2026	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
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1.	Net ledger balance											
	Cash	$ 2,100,118,261	$ 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
	Securities (at market)	556,293,964	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
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	1,199,825,272	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
3.	Exchange traded options											
	Add market value of open option contracts purchased on a contract market	116,074,197,049	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
	Deduct market value of open option contracts granted (sold) on a contract market	(114,998,441,615)	(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)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,931,992,931	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
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	44,328,953	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
	Less: amount offset by customer securities	(44,328,601)	(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)
		352	-	1,330	-	11,784,601	-	-	388	-	198,715	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,931,993,283**	**$ 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**
	FUNDS IN SEGREGATED ACCOUNTS											
7.	Deposited in segregated funds bank accounts											
	Cash	$ 25,984,955	$ 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
	Securities representing investments of customers' funds (at market)	197,643,750	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
	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	446,546,136	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
	Securities representing investments of customers' funds (at market)	2,243,584,477	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
	Securities held for particular customers or option customers in lieu of cash (at market)	556,293,964	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
9.	Net settlement from (to) derivatives clearing organizations of contract markets	1,208,695,475	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
10.	Exchange traded options											
	Value of open long option contracts	116,074,197,049	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
	Value of open short option contracts	(114,998,441,615)	(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)
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)	$ 5,754,504,191	$ 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
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**822,510,908**	**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**
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**	**472,510,908**	**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**

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		July 2, 2026	July 1, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1.	Net ledger balance		
	Cash	$ 2,567,668,839	$ 2,417,749,985
	Securities (at market)	682,234,438	679,526,561
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	166,061,042	51,320,464
3.	Exchange traded options		
	Add market value of open option contracts purchased on a contract market	119,123,018,973	118,989,540,679
	Deduct market value of open option contracts granted (sold) on a contract market	(117,815,864,342)	(117,597,491,966)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,723,118,950	4,540,645,723
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	55,167,145	54,877,282
	Less: amount offset by customer securities	(55,167,145)	(54,662,135)
		-	215,147
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,723,118,950**	**$ 4,540,860,870**
	FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	Cash	$ 35,726,909	$ 34,263,511
	Securities representing investments of customers' funds (at market)	317,202,409	517,386,995
	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	898,848,307	447,363,336
	Securities representing investments of customers' funds (at market)	1,951,471,050	1,902,626,025
	Securities held for particular customers or option customers in lieu of cash (at market)	682,234,438	679,526,561
9.	Net settlement from (to) derivatives clearing organizations of contract markets	516,277,419	803,408,509
10.	Exchange traded options		
	Value of open long option contracts	119,123,018,973	118,989,540,679
	Value of open short option contracts	(117,815,864,342)	(117,597,491,966)
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)	$ 5,708,915,163	$ 5,776,623,650
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**985,796,213**	**1,235,762,780**
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**	**635,796,213**	**885,762,780**