

**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		
	A Cash	\$ 2,567,668,839	\$ 2,417,749,985
	B 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		
	A Add market value of open option contracts purchased on a contract market	119,123,018,973	118,989,540,679
	B Deduct market value of open option contracts granted (sold) on a contract market	<u>(117,815,864,342)</u>	<u>(117,597,491,966)</u>
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	<u>(55,167,145)</u>	<u>(54,662,135)</u>
		-	215,147
6.	<b>Amount required to be segregated (add lines 4 and 5)</b>	<b><u>\$ 4,723,118,950</u></b>	<b><u>\$ 4,540,860,870</u></b>

**FUNDS IN SEGREGATED ACCOUNTS**

7.	Deposited in segregated funds bank accounts		
	A Cash	\$ 35,726,909	\$ 34,263,511
	B Securities representing investments of customers' funds (at market)	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	898,848,307	447,363,336
	B Securities representing investments of customers' funds (at market)	1,951,471,050	1,902,626,025
	C 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		
	A Value of open long option contracts	119,123,018,973	118,989,540,679
	B Value of open short option contracts	<u>(117,815,864,342)</u>	<u>(117,597,491,966)</u>
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)	<u>\$ 5,708,915,163</u>	<u>\$ 5,776,623,650</u>
14.	<b>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</b>	<b><u>985,796,213</u></b>	<b><u>1,235,762,780</u></b>
15.	<b>Management Target Amount for Excess funds in segregation</b>	<b><u>350,000,000</u></b>	<b><u>350,000,000</u></b>
16.	<b>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</b>	<b><u>635,796,213</u></b>	<b><u>885,762,780</u></b>