

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 30, 2026	June 29, 2026	June 26, 2026	June 25, 2026	June 24, 2026	June 23, 2026	June 22, 2026	June 19, 2026	June 18, 2026	June 17, 2026	June 16, 2026	June 15, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 2,510,694,868	\$ 2,354,843,567	\$ 2,196,113,217	\$ 1,962,029,542	\$ 1,878,808,297	\$ 1,902,731,720	\$ 1,509,009,209	\$ 1,481,243,170	\$ 1,526,694,150	\$ (299,265,262)	\$ (112,466,051)	\$ (723,151,013)
B Securities (at market)	681,780,158	681,431,259	680,851,132	679,378,771	678,086,131	678,593,566	683,678,881	727,919,403	728,348,889	736,553,172	737,482,934	895,445,677
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(166,897,435)	365,221,764	744,670,449	741,099,107	611,207,721	760,167,023	643,125,672	658,077,962	582,771,080	2,492,066,678	1,969,530,218	1,660,912,819
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	119,024,908,622	119,479,974,891	115,977,412,984	117,424,950,239	117,584,886,258	117,950,419,180	120,985,769,560	122,159,177,659	122,134,816,498	129,919,884,186	133,007,093,550	136,636,546,600
B Deduct market value of open option contracts granted (sold) on a contract market	(116,892,770,210)	(117,925,122,652)	(114,523,638,168)	(115,720,606,746)	(115,988,929,832)	(116,440,211,389)	(118,954,366,974)	(119,842,028,571)	(119,819,123,993)	(127,857,426,680)	(130,727,311,804)	(133,643,221,088)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,157,716,003	4,956,348,829	5,075,409,614	5,086,850,913	4,764,058,575	4,851,700,100	4,867,216,348	5,184,389,623	5,153,506,624	4,991,812,094	4,874,328,847	4,826,532,995
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	56,096,871	52,761,183	52,432,262	51,725,386	51,347,550	48,756,368	47,762,801	49,973,558	50,111,766	50,352,139	52,348,851	51,068,687
Less: amount offset by customer securities	(55,960,238)	(52,760,888)	(52,432,207)	(51,725,386)	(51,346,973)	(48,753,440)	(47,762,730)	(49,972,460)	(50,110,926)	(50,352,008)	(52,348,730)	(51,068,687)
	136,633	295	55	-	577	2,928	71	1,098	840	131	121	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,157,852,636	\$ 4,956,349,124	\$ 5,075,409,669	\$ 5,086,850,913	\$ 4,764,059,152	\$ 4,851,703,028	\$ 4,867,216,419	\$ 5,184,390,721	\$ 5,153,507,464	\$ 4,991,812,225	\$ 4,874,328,968	\$ 4,826,532,995
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 35,412,313	\$ 37,857,200	\$ 36,910,803	\$ 38,992,485	\$ 38,337,552	\$ 35,569,836	\$ 45,721,425	\$ (168,728,455)	\$ 40,874,001	\$ 35,510,718	\$ 45,117,290	\$ 29,977,325
B Securities representing investments of customers' funds (at market)	410,549,957	410,549,957	580,120,449	401,373,973	336,451,603	197,643,750	323,204,457	222,417,514	222,417,514	372,934,082	355,096,972	263,228,584
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	232,430,191	508,795,002	933,932,143	665,743,636	634,923,887	506,920,334	536,322,067	476,855,428	457,740,183	521,110,751	475,701,525	386,010,459
B Securities representing investments of customers' funds (at market)	2,057,141,724	2,156,223,266	2,153,524,448	2,218,014,592	2,189,304,281	2,336,962,352	2,196,357,184	2,604,266,134	2,604,354,186	1,944,950,083	1,844,792,794	1,942,422,431
C Securities held for particular customers or option customers in lieu of cash (at market)	681,780,158	681,431,259	680,851,132	679,378,771	678,086,131	678,593,566	683,678,881	727,919,403	728,348,889	736,553,172	737,482,934	895,445,677
9. Net settlement from (to) derivatives clearing organizations of contract markets	538,617,283	519,026,913	514,123,853	339,063,373	215,221,505	621,431,324	458,970,199	1,147,126,833	926,391,913	262,770,593	790,562,366	(271,401,034)
10. Exchange traded options												
A Value of open long option contracts	119,024,908,622	119,479,974,891	115,977,412,984	117,424,950,239	117,584,886,258	117,950,419,180	120,985,769,560	122,159,177,659	122,134,816,498	129,919,884,186	133,007,093,550	136,636,546,600
B Value of open short option contracts	(116,892,770,210)	(117,925,122,652)	(114,523,638,168)	(115,720,606,746)	(115,988,929,832)	(116,440,211,389)	(118,954,366,974)	(119,842,028,571)	(119,819,123,993)	(127,857,426,680)	(130,727,311,804)	(133,643,221,088)
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)	\$ 6,088,070,038	\$ 5,868,735,836	\$ 6,353,237,644	\$ 6,046,910,323	\$ 5,688,281,385	\$ 5,887,328,953	\$ 6,275,656,799	\$ 7,327,005,945	\$ 7,295,819,191	\$ 5,936,286,905	\$ 6,528,535,627	\$ 6,239,008,954
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	930,217,402	912,386,712	1,277,827,975	960,059,410	924,222,233	1,035,625,925	1,408,440,380	2,142,615,224	2,142,311,727	944,474,680	1,654,206,659	1,412,475,959
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	580,217,402	562,386,712	927,827,975	610,059,410	574,222,233	685,625,925	1,058,440,380	1,792,615,224	1,792,311,727	594,474,680	1,304,206,659	1,062,475,959

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 12, 2026	June 11, 2026	June 10, 2026	June 9, 2026	June 8, 2026	June 5, 2026	June 4, 2026	June 3, 2026	June 2, 2026	June 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 81,248,090	\$ (608,971,691)	\$ (1,814,566,947)	\$ (1,249,035,712)	\$ (1,171,071,255)	\$ 89,497,773	\$ 594,365,755	\$ 391,483,297	\$ 53,640,904	\$ 423,118,539
B Securities (at market)	891,960,705	885,898,722	891,800,917	894,088,385	891,623,555	887,652,154	893,924,053	872,671,383	877,337,326	874,675,259
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,342,471,847	2,414,404,201	3,827,986,185	3,080,084,931	3,075,109,108	3,138,393,653	1,548,650,407	1,707,451,452	1,406,756,149	1,622,067,859
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	129,783,513,619	130,325,523,901	127,511,442,457	129,466,842,986	129,853,187,721	130,184,554,199	141,706,362,911	140,754,459,763	143,018,690,308	140,709,188,831
B Deduct market value of open option contracts granted (sold) on a contract market	(127,955,961,923)	(128,198,273,100)	(125,508,437,512)	(127,447,235,015)	(127,626,332,353)	(129,203,143,557)	(139,708,982,605)	(138,581,745,866)	(140,365,157,426)	(138,563,268,510)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,143,232,338	4,818,582,033	4,908,225,100	4,744,745,575	5,022,516,776	5,096,954,222	5,034,320,521	5,144,320,029	4,991,267,261	5,065,781,978
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	51,622,350	50,272,620	53,146,395	53,648,464	51,825,910	47,521,137	49,379,095	48,960,506	50,144,205	50,237,625
Less: amount offset by customer securities	(49,970,304)	(50,272,126)	(53,145,984)	(53,648,464)	(51,825,702)	(47,519,909)	(49,379,095)	(48,959,773)	(50,144,205)	(50,237,356)
	1,652,046	494	411	-	208	1,228	-	733	-	269
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,144,884,384	\$ 4,818,582,527	\$ 4,908,225,511	\$ 4,744,745,575	\$ 5,022,516,984	\$ 5,096,955,450	\$ 5,034,320,521	\$ 5,144,320,762	\$ 4,991,267,261	\$ 5,065,782,247
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 36,107,956	\$ 29,247,270	\$ 25,223,176	\$ 28,899,182	\$ 23,224,586	\$ 26,978,738	\$ 30,236,493	\$ 50,648,134	\$ 46,692,753	\$ 41,234,465
B Securities representing investments of customers' funds (at market)	330,438,749	339,198,059	548,045,466	469,462,059	251,337,177	1,070,490,639	450,401,008	252,174,025	234,308,921	217,462,761
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	677,803,990	389,893,195	417,715,051	382,170,743	476,613,448	562,473,239	509,442,717	539,965,739	532,675,096	242,799,218
B Securities representing investments of customers' funds (at market)	1,967,216,132	1,810,417,357	1,811,016,771	1,908,335,511	2,721,505,821	1,878,172,174	1,877,424,069	1,827,322,196	1,977,357,059	2,249,661,580
C Securities held for particular customers or option customers in lieu of cash (at market)	891,960,705	885,898,722	891,800,917	894,088,385	891,623,555	887,652,154	893,924,053	872,671,383	877,337,326	874,675,259
9. Net settlement from (to) derivatives clearing organizations of contract markets	571,653,168	183,103,510	34,180,367	45,764,345	(359,591,812)	534,076,204	287,992,984	597,851,852	(155,332,832)	753,411,319
10. Exchange traded options										
A Value of open long option contracts	129,783,513,619	130,325,523,901	127,511,442,457	129,466,842,986	129,853,187,721	130,184,554,199	141,706,362,911	140,754,459,763	143,018,690,308	140,709,188,831
B Value of open short option contracts	(127,955,961,923)	(128,198,273,100)	(125,508,437,512)	(127,447,235,015)	(127,626,332,353)	(129,203,143,557)	(139,708,982,605)	(138,581,745,866)	(140,365,157,426)	(138,563,268,510)
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)	\$ 6,302,732,396	\$ 5,765,008,914	\$ 5,730,986,693	\$ 5,748,328,196	\$ 6,231,568,143	\$ 5,941,253,790	\$ 6,046,801,630	\$ 6,313,347,226	\$ 6,166,571,205	\$ 6,525,164,923
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,157,848,012	946,426,387	822,761,182	1,003,582,621	1,209,051,159	844,298,340	1,012,481,109	1,169,026,464	1,175,303,944	1,459,382,676
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	807,848,012	596,426,387	472,761,182	653,582,621	859,051,159	494,298,340	662,481,109	819,026,464	825,303,944	1,109,382,676