

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	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	\$ 89,497,773	\$ 594,365,755	\$ 391,483,297	\$ 53,640,904	\$ 423,118,539
B Securities (at market)	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	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	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	(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)	5,096,954,222	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	47,521,137	49,379,095	48,960,506	50,144,205	50,237,625
Less: amount offset by customer securities	(47,519,909)	(49,379,095)	(48,959,773)	(50,144,205)	(50,237,356)
	1,228	-	733	-	269
6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 26,978,738	\$ 30,236,493	\$ 50,648,134	\$ 46,692,753	\$ 41,234,465
B Securities representing investments of customers' funds (at market)	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	562,473,239	509,442,717	539,965,739	532,675,096	242,799,218
B Securities representing investments of customers' funds (at market)	1,878,172,174	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)	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	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	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	(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)	\$ 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)	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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	494,298,340	662,481,109	819,026,464	825,303,944	1,109,382,676