

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 2, 2026	June 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A Cash	\$ 53,640,904	\$ 423,118,539
B Securities (at market)	877,337,326	874,675,259
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	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	143,018,690,308	140,709,188,831
B Deduct market value of open option contracts granted (sold) on a contract market	<u>(140,365,157,426)</u>	<u>(138,563,268,510)</u>
4. Net equity (deficit) (add lines 1, 2 and 3)	4,991,267,261	5,065,781,978
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	50,144,205	50,237,625
Less: amount offset by customer securities	<u>(50,144,205)</u>	<u>(50,237,356)</u>
	-	269
6. Amount required to be segregated (add lines 4 and 5)	<u>\$ 4,991,267,261</u>	<u>\$ 5,065,782,247</u>
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A Cash	\$ 46,692,753	\$ 41,234,465
B Securities representing investments of customers' funds (at market)	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	532,675,096	242,799,218
B Securities representing investments of customers' funds (at market)	1,977,357,059	2,249,661,580
C Securities held for particular customers or option customers in lieu of cash (at market)	877,337,326	874,675,259
9. Net settlement from (to) derivatives clearing organizations of contract markets	(155,332,832)	753,411,319
10. Exchange traded options		
A Value of open long option contracts	143,018,690,308	140,709,188,831
B Value of open short option contracts	<u>(140,365,157,426)</u>	<u>(138,563,268,510)</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>\$ 6,166,571,205</u>	<u>\$ 6,525,164,923</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>1,175,303,944</u>	<u>1,459,382,676</u>
15. Management Target Amount for Excess funds in segregation	<u>350,000,000</u>	<u>350,000,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>825,303,944</u>	<u>1,109,382,676</u>