

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

February 4, 2026 February 3, 2026 February 2, 2026

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

1. Net ledger balance			
A Cash	\$ 2,703,040,863	\$ 3,300,370,082	\$ 3,095,131,271
B Securities (at market)	405,687,567	405,651,747	405,896,849
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	397,904,011	135,776,918	(295,279,603)
3. Exchange traded options			
A Add market value of open option contracts purchased on a contract market	86,167,473,889	84,916,470,545	85,075,463,035
B Deduct market value of open option contracts granted (sold) on a contract market	(85,113,058,761)	(84,012,858,111)	(83,852,471,149)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,561,047,569	4,745,411,181	4,428,740,403
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,508,382	48,985,432	49,163,043
Less: amount offset by customer securities	(48,508,382)	(48,985,432)	(48,634,954)
			528,089
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,561,047,569	\$ 4,745,411,181	\$ 4,429,268,492

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A Cash	\$ 46,927,023	\$ 40,354,214	\$ 44,693,043
B Securities representing investments of customers' funds (at market)	494,090,948	567,585,555	314,317,264
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	1,182,434,459	1,471,389,712	1,722,596,211
B Securities representing investments of customers' funds (at market)	2,207,106,343	1,751,464,963	1,751,924,492
C Securities held for particular customers or option customers in lieu of cash (at market)	405,687,567	405,651,747	405,896,849
9. Net settlement from (to) derivatives clearing organizations of contract markets	(158,903,136)	277,709,248	486,708,266
10. Exchange traded options			
A Value of open long option contracts	86,167,473,889	84,916,470,545	85,075,463,035
B Value of open short option contracts	(85,113,058,761)	(84,012,858,111)	(83,852,471,149)
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)	\$ 5,231,758,332	\$ 5,417,767,873	\$ 5,949,128,011
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	670,710,763	672,356,692	1,519,859,519
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	320,710,763	322,356,692	1,169,859,519