

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

February 12, 2026 February 11, 2026 February 10, 2026 February 9, 2026 February 6, 2026 February 5, 2026 February 4, 2026 February 3, 2026 February 2, 2026

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

1.	Net ledger balance									
	A Cash	\$ 3,112,875,026	\$ 3,319,690,479	\$ 3,365,735,870	\$ 3,144,350,151	\$ 2,849,046,117	\$ 2,706,482,018	\$ 2,703,040,863	\$ 3,300,370,082	\$ 3,095,131,271
	B Securities (at market)	405,497,044	408,963,958	409,648,458	408,833,371	406,469,558	405,995,358	405,687,567	405,651,747	405,896,849
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	811,596,267	571,713,807	494,146,269	404,011,244	378,822,402	608,922,093	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	87,081,373,384	87,247,966,215	87,315,334,291	87,484,568,909	87,205,207,807	86,422,267,565	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	(86,957,967,585)	(86,920,787,522)	(86,946,540,342)	(86,794,461,521)	(86,357,903,618)	(85,742,319,315)	(85,113,058,761)	(84,012,858,111)	(83,852,471,149)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,453,374,136	4,627,546,937	4,638,324,546	4,647,302,154	4,481,642,266	4,401,347,719	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	45,128,576	44,220,221	43,331,521	44,457,677	45,154,366	46,191,610	48,508,382	48,985,432	49,163,043
	Less: amount offset by customer securities	(45,128,576)	(44,220,221)	(43,331,521)	(44,457,677)	(45,154,366)	(46,191,610)	(48,508,382)	(48,985,432)	(48,634,954)
		-	-	-	-	-	-	-	-	528,089
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,453,374,136	\$ 4,627,546,937	\$ 4,638,324,546	\$ 4,647,302,154	\$ 4,481,642,266	\$ 4,401,347,719	\$ 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	\$ 24,017,376	\$ 36,681,565	\$ 30,365,502	\$ 46,690,265	\$ 38,411,358	\$ 59,510,232	\$ 46,927,023	\$ 40,354,214	\$ 44,693,043
	B Securities representing investments of customers' funds (at market)	965,637,387	867,411,696	647,333,087	374,867,539	332,214,022	328,215,258	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	936,878,232	770,900,536	945,932,459	922,497,281	805,006,789	1,078,736,296	1,182,434,459	1,471,389,712	1,722,596,211
	B Securities representing investments of customers' funds (at market)	2,613,041,967	2,514,596,418	2,412,566,396	2,459,748,461	2,314,563,169	2,311,269,625	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)	405,497,044	408,963,958	409,648,458	408,833,371	406,469,558	405,995,358	405,687,567	405,651,747	405,896,849
9.	Net settlement from (to) derivatives clearing organizations of contract markets	40,785,419	368,254,370	491,312,962	410,967,251	481,119,816	210,720,266	(158,903,136)	277,709,248	486,708,266
10.	Exchange traded options									
	A Value of open long option contracts	87,081,373,384	87,247,966,215	87,315,334,291	87,484,568,909	87,205,207,807	86,422,267,565	86,167,473,889	84,916,470,545	85,075,463,035
	B Value of open short option contracts	(86,957,967,585)	(86,920,787,522)	(86,946,540,342)	(86,794,461,521)	(86,357,903,618)	(85,742,319,315)	(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)	\$ 5,109,263,224	\$ 5,293,987,236	\$ 5,305,952,813	\$ 5,313,711,556	\$ 5,225,088,901	\$ 5,074,395,285	\$ 5,231,758,332	\$ 5,417,767,873	\$ 5,949,128,011
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	655,889,088	666,440,299	667,628,267	666,409,402	743,446,635	673,047,566	670,710,763	672,356,692	1,519,859,519
15.	Management Target Amount for Excess funds in segregation	350,000,000								
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	305,889,088	316,440,299	317,628,267	316,409,402	393,446,635	323,047,566	320,710,763	322,356,692	1,169,859,519