

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	April 27, 2026	April 24, 2026	April 23, 2026	April 22, 2026	April 21, 2026	April 20, 2026	April 17, 2026	April 16, 2026	April 15, 2026	April 14, 2026	April 13, 2026	April 10, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 1,433,660,320	\$ 1,034,919,361	\$ 543,850,833	\$ 292,527,498	\$ 988,747,414	\$ 1,209,134,099	\$ 784,710,926	\$ 1,547,928,015	\$ 1,897,834,283	\$ 2,525,266,539	\$ 2,293,205,995	\$ 1,978,301,496
B Securities (at market)	467,932,873	467,821,103	467,340,114	467,912,974	469,344,596	468,205,295	468,864,658	465,854,212	476,314,856	476,601,249	471,085,034	472,715,224
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,671,264,025	2,180,825,566	2,290,251,528	1,951,589,246	2,033,620,763	1,766,911,156	1,824,510,858	1,704,704,955	1,418,371,146	1,412,915,727	1,605,507,020	1,754,049,405
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	111,708,550,826	111,483,582,788	109,362,311,520	109,783,414,617	105,483,293,317	104,890,998,257	103,640,469,464	104,283,549,805	103,810,987,947	98,777,345,157	93,032,015,992	91,263,814,776
B Deduct market value of open option contracts granted (sold) on a contract market	(109,721,640,656)	(109,525,121,046)	(107,013,694,131)	(106,998,361,915)	(103,254,454,481)	(102,740,347,910)	(101,403,952,524)	(102,328,696,840)	(101,980,920,863)	(97,791,427,522)	(91,940,253,484)	(90,317,522,314)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,559,767,388	5,642,027,772	5,650,059,864	5,497,082,420	5,720,551,609	5,594,900,897	5,314,603,382	5,673,340,147	5,622,587,369	5,400,701,150	5,461,560,557	5,151,358,587
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,175,671	47,371,652	47,645,547	47,419,093	49,105,941	46,444,759	45,598,519	44,423,679	55,314,481	55,955,065	54,263,535	54,152,595
Less: amount offset by customer securities	(48,153,550)	(47,371,652)	(47,645,547)	(47,419,093)	(49,105,941)	(46,444,759)	(45,598,519)	(44,423,679)	(55,314,481)	(55,955,065)	(54,263,535)	(54,152,595)
	22,121	-	-	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,559,789,509	\$ 5,642,027,772	\$ 5,650,059,864	\$ 5,497,082,420	\$ 5,720,551,609	\$ 5,594,900,897	\$ 5,314,603,382	\$ 5,673,340,147	\$ 5,622,587,369	\$ 5,400,701,150	\$ 5,461,560,557	\$ 5,151,358,587
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 57,343,763	\$ 43,179,291	\$ 42,097,254	\$ 75,392,668	\$ 50,289,825	\$ 56,890,306	\$ 55,786,797	\$ 39,108,574	\$ 72,746,986	\$ 58,080,276	\$ 70,440,036	\$ 68,827,961
B Securities representing investments of customers' funds (at market)	413,078,309	468,791,557	476,431,100	205,600,850	207,590,125	197,643,750	197,643,750	374,343,864	452,927,526	603,757,459	325,925,126	363,721,351
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	788,684,849	818,208,304	822,842,609	760,100,277	832,327,813	916,762,570	1,038,436,804	873,274,919	958,246,720	975,511,368	806,420,197	928,757,804
B Securities representing investments of customers' funds (at market)	2,299,167,126	2,142,390,577	1,942,522,010	2,096,483,664	2,322,185,283	2,570,477,203	2,568,785,762	2,385,346,731	2,884,502,918	2,638,423,069	2,884,908,678	3,138,949,538
C Securities held for particular customers or option customers in lieu of cash (at market)	467,932,873	467,821,103	467,340,114	467,912,974	469,344,596	468,205,295	468,864,658	465,854,212	476,314,856	476,601,249	471,085,034	472,715,224
9. Net settlement from (to) derivatives clearing organizations of contract markets	251,192,683	702,539,587	765,811,989	238,154,995	524,923,660	571,445,453	(400,936,230)	362,171,339	(410,678,305)	327,213,289	487,393,137	(53,528,344)
10. Exchange traded options												
A Value of open long option contracts	111,708,550,826	111,483,582,788	109,362,311,520	109,783,414,617	105,483,293,317	104,890,998,257	103,640,469,464	104,283,549,805	103,810,987,947	98,777,345,157	93,032,015,992	91,263,814,776
B Value of open short option contracts	(109,721,640,656)	(109,525,121,046)	(107,013,694,131)	(106,998,361,915)	(103,254,454,481)	(102,740,347,910)	(101,403,952,524)	(102,328,696,840)	(101,980,920,863)	(97,791,427,522)	(91,940,253,484)	(90,317,522,314)
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)	\$ 6,264,309,773	\$ 6,601,392,161	\$ 6,865,662,465	\$ 6,628,698,130	\$ 6,635,500,138	\$ 6,932,074,924	\$ 6,165,098,481	\$ 6,454,952,604	\$ 6,264,127,785	\$ 6,065,504,345	\$ 6,137,934,716	\$ 5,865,735,996
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	704,520,264	959,364,389	1,215,602,601	1,131,615,710	914,948,529	1,337,174,027	850,495,099	781,612,457	641,540,416	664,803,195	676,374,159	714,377,409
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	354,520,264	609,364,389	865,602,601	781,615,710	564,948,529	987,174,027	500,495,099	431,612,457	291,540,416	314,803,195	326,374,159	364,377,409

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	April 9, 2026	April 8, 2026	April 7, 2026	April 6, 2026	April 3, 2026	April 2, 2026	April 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)							
1. Net ledger balance							
A Cash	\$ 2,902,290,632	\$ 1,873,711,293	\$ 1,938,000,492	\$ 2,413,347,609	\$ 2,641,356,475	\$ 2,669,191,546	\$ 2,759,098,612
B Securities (at market)	94,550,048	94,538,520	94,533,870	94,510,226	94,513,715	94,513,715	99,473,174
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	1,868,503,066	1,675,610,957	1,978,051,914	1,830,950,572	1,539,075,936	1,576,583,958	1,428,849,892
3. Exchange traded options							
A Add market value of open option contracts purchased on a contract market	91,807,800,216	91,011,392,185	93,858,463,609	91,318,864,544	92,437,009,469	92,385,559,734	90,094,657,715
B Deduct market value of open option contracts granted (sold) on a contract market	(91,222,801,090)	(89,778,543,815)	(92,308,065,031)	(89,860,348,828)	(90,963,469,906)	(91,010,543,258)	(88,802,501,128)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,450,342,872	4,876,709,140	5,560,984,854	5,797,324,123	5,748,485,689	5,715,305,695	5,579,578,265
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	54,725,379	54,102,181	56,249,930	57,085,694	56,379,481	56,750,693	60,171,354
Less: amount offset by customer securities	(54,725,379)	(54,102,181)	(56,249,926)	(57,085,694)	(56,379,481)	(56,750,693)	(60,171,354)
	-	-	4	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,450,342,872	\$ 4,876,709,140	\$ 5,560,984,858	\$ 5,797,324,123	\$ 5,748,485,689	\$ 5,715,305,695	\$ 5,579,578,265
FUNDS IN SEGREGATED ACCOUNTS							
7. Deposited in segregated funds bank accounts							
A Cash	\$ 71,553,268	\$ 27,643,341	\$ 24,890,001	\$ 63,301,751	\$ 77,065,276	\$ 99,867,112	\$ 101,847,702
B Securities representing investments of customers' funds (at market)	410,792,961	197,643,750	534,195,751	760,346,449	366,767,144	363,789,323	615,003,277
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	957,835,756	797,853,070	953,045,151	935,287,310	1,654,463,144	1,187,714,861	1,187,494,657
B Securities representing investments of customers' funds (at market)	3,029,163,668	3,416,446,343	3,076,957,357	3,124,779,143	2,849,635,299	2,850,194,815	2,898,265,686
C Securities held for particular customers or option customers in lieu of cash (at market)	94,550,048	94,538,520	94,533,870	94,510,226	94,513,715	94,513,715	99,473,174
9. Net settlement from (to) derivatives clearing organizations of contract markets	943,545,681	(133,495,693)	129,379,013	266,858,562	14,372,676	635,788,000	232,145,963
10. Exchange traded options							
A Value of open long option contracts	91,807,800,216	91,011,392,185	93,858,463,609	91,318,864,544	92,437,009,469	92,385,559,734	90,094,657,715
B Value of open short option contracts	(91,222,801,090)	(89,778,543,815)	(92,308,065,031)	(89,860,348,828)	(90,963,469,906)	(91,010,543,258)	(88,802,501,128)
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)	\$ 6,092,440,508	\$ 5,633,477,701	\$ 6,363,399,721	\$ 6,703,599,157	\$ 6,530,356,817	\$ 6,606,884,302	\$ 6,426,387,046
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	642,097,636	756,768,561	802,414,863	906,275,034	781,871,128	891,578,607	846,808,781
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	292,097,636	406,768,561	452,414,863	556,275,034	431,871,128	541,578,607	496,808,781