

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

	April 8, 2026	April 7, 2026	April 6, 2026	April 3, 2026	April 2, 2026	April 1, 2026
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>						
1. Net ledger balance						
A Cash	\$ 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)	94,538,520	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	1,675,610,957	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	91,011,392,185	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	(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)	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	54,102,181	56,249,930	57,085,694	56,379,481	56,750,693	60,171,354
Less: amount offset by customer securities	(54,102,181)	(56,249,926)	(57,085,694)	(56,379,481)	(56,750,693)	(60,171,354)
	-	4	-	-	-	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 4,876,709,140</b>	<b>\$ 5,560,984,858</b>	<b>\$ 5,797,324,123</b>	<b>\$ 5,748,485,689</b>	<b>\$ 5,715,305,695</b>	<b>\$ 5,579,578,265</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>						
7. Deposited in segregated funds bank accounts						
A Cash	\$ 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)	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	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)	3,416,446,343	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)	94,538,520	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	(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	91,011,392,185	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	(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)	\$ 5,633,477,701	\$ 6,363,399,721	\$ 6,703,599,157	\$ 6,530,356,817	\$ 6,606,884,302	\$ 6,426,387,046
<b>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</b>	<b>756,768,561</b>	<b>802,414,863</b>	<b>906,275,034</b>	<b>781,871,128</b>	<b>891,578,607</b>	<b>846,808,781</b>
<b>15. Management Target Amount for Excess funds in segregation</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>
<b>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</b>	<b>406,768,561</b>	<b>452,414,863</b>	<b>556,275,034</b>	<b>431,871,128</b>	<b>541,578,607</b>	<b>496,808,781</b>