ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		September 2, 2026	September 1, 2026
	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1.	Net ledger balance		
	Cash	$ 2,350,170,190	$ 1,765,858,702
	Securities (at market)	548,262,873	549,275,519
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	90,827,186	113,632,972
3.	Exchange traded options		
	Add market value of open option contracts purchased on a contract market	130,623,775,436	129,420,624,976
	Deduct market value of open option contracts granted (sold) on a contract market	(128,738,866,138)	(126,958,201,074)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,874,169,547	4,891,191,095
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	46,369,925	49,320,642
	Less: amount offset by customer securities	(46,369,925)	(49,320,642)
		-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,874,169,547**	**$ 4,891,191,095**
	FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	Cash	$ 30,118,883	$ 32,349,719
	Securities representing investments of customers' funds (at market)	226,527,631	197,672,889
	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		
	Cash	444,665,007	413,767,183
	Securities representing investments of customers' funds (at market)	2,454,225,495	2,589,104,747
	Securities held for particular customers or option customers in lieu of cash (at market)	548,262,873	549,275,519
9.	Net settlement from (to) derivatives clearing organizations of contract markets	928,113,533	(473,413,140)
10.	Exchange traded options		
	Value of open long option contracts	130,623,775,436	129,420,624,976
	Value of open short option contracts	(128,738,866,138)	(126,958,201,074)
11.	Net equities with other FCMs		
	Net liquidating equity	-	-
	Securities representing investments of customers' funds (at market)	-	-
	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)	$ 6,516,822,720	$ 5,771,180,819
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**1,642,653,173**	**879,989,724**
15.	**Management Target Amount for Excess funds in segregation**	**350,000,000**	**350,000,000**
16.	**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**	**1,292,653,173**	**529,989,724**