

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	October 12, 2026	October 9, 2026	October 8, 2026	October 7, 2026	October 6, 2026	October 5, 2026	October 2, 2026	October 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)								
1. Net ledger balance								
A. Cash	\$ 3,447,924,175	\$ 3,492,387,521	\$ 4,465,418,009	\$ 4,389,332,555	\$ 4,388,115,178	\$ 3,950,538,209	\$ 4,317,142,206	\$ 3,975,870,375
B. Securities (at market)	220,973,276	221,292,646	214,355,017	214,395,283	215,275,387	214,443,928	214,727,740	114,407,050
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	658,954,287	730,253,322	966,588,205	561,007,217	456,240,559	457,770,139	432,057,840	412,138,920
3. Exchange traded options								
A. Add market value of open option contracts purchased on a contract market	132,613,857,854	132,748,716,806	130,706,959,245	132,618,959,346	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
B. Deduct market value of open option contracts granted (sold) on a contract market	(131,558,260,723)	(131,886,823,351)	(131,168,975,051)	(132,596,145,173)	(131,493,503,370)	(128,054,544,440)	(125,095,565,026)	(122,759,653,890)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,383,448,869	5,305,826,944	5,184,345,425	5,187,549,228	5,126,520,540	4,958,922,359	5,280,108,109	5,135,756,571
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	44,363,811	44,286,302	46,453,444	45,292,412	44,693,041	45,998,698	46,780,347	46,999,757
Less: amount offset by customer securities	(44,363,811)	(44,286,302)	(46,453,444)	(45,292,412)	(44,693,041)	(45,998,698)	(46,780,347)	(46,999,757)
	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,383,448,869	\$ 5,305,826,944	\$ 5,184,345,425	\$ 5,187,549,228	\$ 5,126,520,540	\$ 4,958,922,359	\$ 5,280,108,109	\$ 5,135,756,571
FUNDS IN SEGREGATED ACCOUNTS								
7. Deposited in segregated funds bank accounts								
A. Cash	\$ 170,899,929	\$ 23,489,783	\$ 46,066,551	\$ 31,756,232	\$ 27,994,091	\$ 21,146,299	\$ 23,814,416	\$ 29,731,375
B. Securities representing investments of customers' funds (at market)	503,256,639	503,256,639	463,075,068	611,005,607	639,494,385	463,201,659	871,225,496	350,063,847
C. Securities held for particular customers or option customers in lieu of cash (at market)	5,030,764	5,030,789	5,028,595	5,028,331	5,027,718	5,027,288	5,026,913	5,025,257
8. Margins on deposit with derivatives clearing organizations of contract markets								
A. Cash	1,083,790,826	1,109,564,429	854,084,313	836,289,013	844,484,284	849,183,879	1,153,337,099	853,848,174
B. Securities representing investments of customers' funds (at market)	4,062,345,817	4,062,835,132	3,545,875,906	3,619,428,711	3,366,191,680	3,311,096,622	2,667,691,013	2,593,618,308
C. Securities held for particular customers or option customers in lieu of cash (at market)	215,942,512	216,261,857	209,326,422	209,366,952	210,247,669	209,416,640	209,700,827	109,381,794
9. Net settlement from (to) derivatives clearing organizations of contract markets	(1,122,437,772)	(881,455,241)	1,147,700,450	480,854,528	585,228,926	383,067,031	648,889,065	1,702,072,183
10. Exchange traded options								
A. Value of open long option contracts	132,613,857,854	132,748,716,806	130,706,959,245	132,618,959,346	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
B. Value of open short option contracts	(131,558,260,723)	(131,886,823,351)	(131,168,975,051)	(132,596,145,173)	(131,493,503,370)	(128,054,544,440)	(125,095,565,026)	(122,759,653,890)
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)	\$ 5,974,425,846	\$ 5,900,876,843	\$ 5,809,141,499	\$ 5,816,543,547	\$ 5,745,558,169	\$ 5,578,309,501	\$ 5,895,865,152	\$ 6,277,081,164
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	590,976,977	595,049,899	624,796,074	628,994,319	619,037,629	619,387,142	615,757,043	1,141,324,593
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	240,976,977	245,049,899	274,796,074	278,994,319	269,037,629	269,387,142	265,757,043	791,324,593