

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		October 6, 2026	October 5, 2026	October 2, 2026	October 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)					
1.	Net ledger balance				
	/ Cash	\$ 4,388,115,178	\$ 3,950,538,209	\$ 4,317,142,206	\$ 3,975,870,375
	/ Securities (at market)	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	456,240,559	457,770,139	432,057,840	412,138,920
3.	Exchange traded options				
	/ Add market value of open option contracts purchased on a contract market	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
	/ Deduct market value of open option contracts granted (sold) on a contract market	(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)	5,126,520,540	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	44,693,041	45,998,698	46,780,347	46,999,757
	Less: amount offset by customer securities	(44,693,041)	(45,998,698)	(46,780,347)	(46,999,757)
		-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 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				
	/ Cash	\$ 27,994,091	\$ 21,146,299	\$ 23,814,416	\$ 29,731,375
	/ Securities representing investments of customers' funds (at market)	639,494,385	463,201,659	871,225,496	350,063,847
	/ Securities held for particular customers or option customers in lieu of cash (at market)	5,027,718	5,027,288	5,026,913	5,025,257
8.	Margins on deposit with derivatives clearing organizations of contract markets				
	/ Cash	844,484,284	849,183,879	1,153,337,099	853,848,174
	/ Securities representing investments of customers' funds (at market)	3,366,191,680	3,311,096,622	2,667,691,013	2,593,618,308
	/ Securities held for particular customers or option customers in lieu of cash (at market)	210,247,669	209,416,640	209,700,827	109,381,794
9.	Net settlement from (to) derivatives clearing organizations of contract markets	585,228,926	383,067,031	648,889,065	1,702,072,183
10.	Exchange traded options				
	/ Value of open long option contracts	131,560,392,786	128,390,714,523	125,411,745,349	123,392,994,116
	/ Value of open short option contracts	(131,493,503,370)	(128,054,544,440)	(125,095,565,026)	(122,759,653,890)
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)	\$ 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)	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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	269,037,629	269,387,142	265,757,043	791,324,593