

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	December 31, 2025	December 30, 2025	December 29, 2025	December 26, 2025	December 25, 2025	December 24, 2025	December 23, 2025	December 22, 2025	December 19, 2025	December 18, 2025	December 17, 2025	December 16, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 2,086,380,835	\$ 2,213,135,262	\$ 2,359,142,789	\$ 2,602,330,313	\$ 2,790,136,806	\$ 2,790,010,012	\$ 2,984,680,321	\$ 3,109,089,645	\$ 3,881,485,348	\$ 2,427,377,071	\$ 2,356,841,693	\$ 3,566,435,413
B Securities (at market)	442,857,192	412,740,635	393,302,760	382,274,208	403,816,508	403,816,508	403,312,060	402,197,513	400,935,689	397,555,442	397,748,329	398,507,367
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(179,508,093)	(181,287,327)	(335,946,360)	(91,495,902)	(130,365,891)	(130,375,091)	(198,950,303)	(121,270,161)	(39,155,025)	88,971,458	181,230,742	(86,902,692)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	75,372,979,858	78,748,709,269	77,031,316,568	78,096,830,087	77,987,885,360	77,987,885,360	76,592,613,407	73,643,376,047	71,407,295,249	87,603,685,173	87,246,380,101	86,693,122,933
B Deduct market value of open option contracts granted (sold) on a contract market	(74,012,043,119)	(77,443,134,441)	(75,979,828,518)	(77,164,177,600)	(77,247,628,797)	(77,247,628,797)	(75,992,097,156)	(73,379,897,092)	(71,611,013,797)	(85,841,633,045)	(86,313,250,889)	(86,500,749,176)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,710,666,673	3,750,163,398	3,467,987,239	3,825,761,106	3,803,843,986	3,803,707,992	3,789,558,329	3,653,495,952	4,039,547,464	4,675,956,099	3,868,949,976	4,070,413,845
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,764,056	49,658,488	49,766,765	32,079,798	53,287,536	53,287,536	52,600,322	52,582,983	51,628,410	245,604,487	47,697,688	47,982,810
Less: amount offset by customer securities	(43,588,582)	(49,658,488)	(49,766,765)	(32,059,817)	(53,287,536)	(53,287,536)	(52,600,322)	(52,582,983)	(51,628,410)	(46,708,946)	(47,697,688)	(47,982,810)
	175,474	-	-	19,981	-	-	-	-	-	198,895,541	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,710,842,147	\$ 3,750,163,398	\$ 3,467,987,239	\$ 3,825,781,087	\$ 3,803,843,986	\$ 3,803,707,992	\$ 3,789,558,329	\$ 3,653,495,952	\$ 4,039,547,464	\$ 4,874,851,640	\$ 3,868,949,976	\$ 4,070,413,845
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 21,918,653	\$ 17,350,665	\$ 43,763,193	\$ 30,439,413	\$ 233,697,255	\$ 31,435,194	\$ 32,308,775	\$ 36,702,591	\$ 40,346,009	\$ 33,936,428	\$ 14,670,902	\$ 20,716,007
B Securities representing investments of customers' funds (at market)	408,283,631	726,718,808	674,908,520	509,064,695	563,579,600	563,486,041	568,420,217	520,170,023	223,686,625	376,419,118	722,438,740	1,158,586,610
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	621,370,301	705,772,551	697,353,154	1,052,552,434	1,049,452,236	1,056,559,001	975,076,912	974,758,223	597,889,240	875,205,247	909,645,721	1,058,281,100
B Securities representing investments of customers' funds (at market)	1,357,280,652	1,359,864,425	1,359,311,273	1,585,494,854	1,585,635,705	1,585,047,305	2,038,937,848	2,293,978,765	2,095,806,399	1,989,886,699	2,338,416,444	2,243,900,323
C Securities held for particular customers or option customers in lieu of cash (at market)	442,857,192	412,740,635	393,302,760	382,274,208	403,816,508	403,816,508	403,312,060	402,197,513	400,935,689	397,555,442	397,748,329	398,507,367
9. Net settlement from (to) derivatives clearing organizations of contract markets	186,798,794	(100,017,666)	(72,120,502)	12,290,568	(95,303,517)	99,822,598	(149,390,359)	(158,764,069)	2,460,109,050	175,337,756	(762,394,121)	(276,376,264)
10. Exchange traded options												
A Value of open long option contracts	75,372,979,858	78,748,709,269	77,031,316,568	78,096,830,087	77,987,885,360	77,987,885,360	76,592,613,407	73,643,376,047	71,407,295,249	87,603,685,173	87,246,380,101	86,693,122,933
B Value of open short option contracts	(74,012,043,119)	(77,443,134,441)	(75,979,828,518)	(77,164,177,600)	(77,247,628,797)	(77,247,628,797)	(75,992,097,156)	(73,379,897,092)	(71,611,013,797)	(85,841,633,045)	(86,313,250,889)	(86,500,749,176)
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)	\$ 4,399,445,962	\$ 4,428,004,246	\$ 4,148,006,448	\$ 4,504,768,659	\$ 4,481,134,350	\$ 4,480,423,210	\$ 4,469,181,704	\$ 4,332,522,001	\$ 5,615,054,464	\$ 5,610,392,818	\$ 4,553,655,227	\$ 4,795,988,900
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	688,603,815	677,840,848	680,019,209	678,987,572	677,290,364	676,715,218	679,623,375	679,026,049	1,575,507,000	735,541,178	684,705,251	725,575,055
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	338,603,815	327,840,848	330,019,209	328,987,572	327,290,364	326,715,218	329,623,375	329,026,049	1,225,507,000	385,541,178	334,705,251	375,575,055

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		December 15, 2025	December 12, 2025	December 11, 2025	December 10, 2025	December 9, 2025	December 8, 2025	December 5, 2025	December 4, 2025	December 3, 2025	December 2, 2025	December 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1.	Net ledger balance											
	A Cash	\$ 3,955,254,731	\$ 3,963,075,720	\$ 4,533,503,728	\$ 4,422,714,568	\$ 3,769,464,108	\$ 3,919,695,828	\$ 4,058,093,465	\$ 4,227,418,671	\$ 4,009,036,960	\$ 3,685,909,623	\$ 3,191,686,063
	B Securities (at market)	398,026,688	397,301,539	398,149,027	395,053,859	394,900,480	394,494,893	395,440,443	628,151,230	618,694,447	616,112,994	791,604,842
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(240,702,942)	(362,331,412)	(753,840,795)	(755,034,795)	(563,599,378)	(573,238,634)	(595,663,216)	(385,768,267)	(382,184,194)	(296,632,472)	(248,068,037)
3.	Exchange traded options											
	A Add market value of open option contracts purchased on a contract market	86,905,514,747	87,069,571,639	91,475,095,614	90,645,475,053	89,283,154,811	88,743,136,698	90,001,407,447	88,273,652,923	87,947,388,837	85,725,822,017	86,201,865,870
	B Deduct market value of open option contracts granted (sold) on a contract market	(87,040,715,799)	(86,962,798,945)	(91,678,291,165)	(90,778,713,441)	(88,971,545,242)	(88,667,213,626)	(89,849,869,101)	(88,561,438,553)	(88,224,861,378)	(85,720,450,093)	(85,922,553,148)
4.	Net equity (deficit) (add lines 1, 2 and 3)	3,977,377,425	4,104,818,541	3,974,616,409	3,929,495,244	3,912,374,779	3,816,875,159	4,009,409,038	4,182,016,004	3,968,074,672	4,010,762,069	4,014,535,590
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,782,792	49,390,558	48,771,922	49,708,786	45,209,244	45,010,424	48,823,942	48,664,527	36,748,133	37,776,256	43,017,831
	Less: amount offset by customer securities	(48,780,669)	(49,390,558)	(48,771,922)	(49,708,786)	(45,209,244)	(45,010,424)	(48,823,942)	(48,664,527)	(36,748,133)	(37,776,256)	(43,017,831)
		2,123	-	-	-	-	-	-	-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 3,977,379,548	\$ 4,104,818,541	\$ 3,974,616,409	\$ 3,929,495,244	\$ 3,912,374,779	\$ 3,816,875,159	\$ 4,009,409,038	\$ 4,182,016,004	\$ 3,968,074,672	\$ 4,010,762,069	\$ 4,014,535,590
FUNDS IN SEGREGATED ACCOUNTS												
7.	Deposited in segregated funds bank accounts											
	A Cash	\$ 23,782,562	\$ 20,868,889	\$ 16,195,537	\$ 16,836,162	\$ 47,054,459	\$ 26,063,533	\$ 26,357,382	\$ 29,631,118	\$ 18,356,630	\$ 28,217,439	\$ 55,847,318
	B Securities representing investments of customers' funds (at market)	859,761,504	1,067,400,365	1,244,637,640	616,579,178	721,892,180	699,875,486	827,389,765	973,289,765	723,857,196	565,037,713	673,212,808
	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	1,098,929,900	1,020,898,493	1,030,523,254	1,036,195,747	1,015,378,878	969,096,317	1,020,491,304	1,199,702,564	1,071,041,816	1,088,480,501	873,472,024
	B Securities representing investments of customers' funds (at market)	2,242,842,390	2,347,151,856	2,094,681,571	2,090,820,680	2,242,165,397	2,266,329,663	2,268,612,412	2,120,052,117	1,972,714,563	1,971,753,806	2,607,129,179
	C Securities held for particular customers or option customers in lieu of cash (at market)	398,026,688	397,301,539	398,149,027	395,053,859	394,900,480	394,494,893	395,440,443	628,151,230	618,694,447	616,112,994	791,604,842
9.	Net settlement from (to) derivatives clearing organizations of contract markets	166,181,673	(167,895,758)	78,469,647	583,932,353	(135,442,627)	70,380,555	7,977,109	214,276,545	534,703,740	438,953,505	(575,576,894)
10.	Exchange traded options											
	A Value of open long option contracts	86,905,514,747	87,069,571,639	91,475,095,614	90,645,475,053	89,283,154,811	88,743,136,698	90,001,407,447	88,273,652,923	87,947,388,837	85,725,822,017	86,201,865,870
	B Value of open short option contracts	(87,040,715,799)	(86,962,798,945)	(91,678,291,165)	(90,778,713,441)	(88,971,545,242)	(88,667,213,626)	(89,849,869,101)	(88,561,438,553)	(88,224,861,378)	(85,720,450,093)	(85,922,553,148)
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)	\$ 4,654,323,665	\$ 4,792,498,078	\$ 4,659,461,125	\$ 4,606,179,591	\$ 4,597,558,336	\$ 4,502,163,519	\$ 4,697,806,761	\$ 4,877,317,709	\$ 4,661,895,851	\$ 4,713,927,882	\$ 4,705,001,999
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	676,944,117	687,679,537	684,844,716	676,684,347	685,183,557	685,288,360	688,397,723	695,301,705	693,821,179	703,165,813	690,466,409
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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	326,944,117	337,679,537	334,844,716	326,684,347	335,183,557	335,288,360	338,397,723	345,301,705	343,821,179	353,165,813	340,466,409