

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	May 5, 2026	May 4, 2026	May 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)			
1. Net ledger balance			
A Cash	\$ 1,831,845,191	\$ 2,489,529,656	\$ 2,462,392,117
B Securities (at market)	693,712,657	692,351,437	463,732,780
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	454,993,025	656,493,115	581,902,909
3. Exchange traded options			
A Add market value of open option contracts purchased on a contract market	120,156,587,256	116,386,566,550	115,797,839,078
B Deduct market value of open option contracts granted (sold) on a contract market	(117,772,980,859)	(114,590,194,505)	(113,610,714,576)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,364,157,270	5,634,746,253	5,695,152,308
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,813,947	49,024,740	49,804,902
Less: amount offset by customer securities	(48,813,947)	(49,024,740)	(49,804,902)
	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,364,157,270	\$ 5,634,746,253	\$ 5,695,152,308
FUNDS IN SEGREGATED ACCOUNTS			
7. Deposited in segregated funds bank accounts			
A Cash	\$ 30,637,363	\$ 28,769,495	\$ 34,134,273
B Securities representing investments of customers' funds (at market)	531,480,547	205,600,850	217,892,744
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	617,180,960	680,154,378	881,462,380
B Securities representing investments of customers' funds (at market)	1,915,727,667	2,341,182,842	2,444,731,977
C Securities held for particular customers or option customers in lieu of cash (at market)	693,712,657	692,351,437	463,732,780
9. Net settlement from (to) derivatives clearing organizations of contract markets	(202,210,616)	764,817,575	334,215,133
10. Exchange traded options			
A Value of open long option contracts	120,156,587,256	116,386,566,550	115,797,839,078
B Value of open short option contracts	(117,772,980,859)	(114,590,194,505)	(113,610,714,576)
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)	\$ 5,970,134,975	\$ 6,509,248,622	\$ 6,563,293,789
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	605,977,705	874,502,369	868,141,481
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	255,977,705	524,502,369	518,141,481