

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	May 19, 2026	May 18, 2026	May 15, 2026	May 14, 2026	May 13, 2026	May 12, 2026	May 11, 2026	May 8, 2026	May 7, 2026	May 6, 2026	May 5, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ (683,266,753)	\$ 606,576,588	\$ 1,041,654,363	\$ 1,178,627,889	\$ 1,168,180,554	\$ 1,046,639,711	\$ 1,948,025,047	\$ 2,038,094,434	\$ 2,815,454,469	\$ 1,794,599,989	\$ 1,831,845,191
B Securities (at market)	634,411,622	637,799,361	740,417,238	688,818,153	693,546,105	694,291,837	699,114,933	700,033,429	699,907,196	698,936,305	693,712,657
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	2,070,291,211	1,569,458,889	1,281,119,423	734,294,411	864,188,384	890,087,446	640,754,656	750,660,733	997,420,874	355,705,910	454,993,025
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	126,699,794,491	128,857,860,713	128,224,709,765	147,507,994,880	141,915,925,697	136,580,111,400	136,043,669,819	131,966,028,285	126,721,791,477	127,946,723,565	120,156,587,256
B Deduct market value of open option contracts granted (sold) on a contract market	(123,557,360,326)	(126,054,693,131)	(125,155,671,737)	(144,702,398,270)	(139,213,034,825)	(133,849,826,697)	(133,876,042,059)	(130,063,519,460)	(125,556,789,365)	(125,353,541,631)	(117,772,980,859)
4. Net equity (deficit) (add lines 1, 2 and 3)	5,163,870,245	5,617,002,420	6,132,229,052	5,407,337,063	5,428,805,915	5,361,303,697	5,455,522,396	5,391,297,421	5,677,784,651	5,442,424,138	5,364,157,270
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	44,551,595	43,366,673	42,504,443	43,887,186	49,524,686	49,774,704	47,902,674	47,291,187	46,983,578	48,053,324	48,813,947
Less: amount offset by customer securities	(44,547,542)	(43,366,673)	(42,502,992)	(43,886,606)	(49,524,686)	(49,774,112)	(47,902,674)	(47,290,974)	(46,983,578)	(48,053,324)	(48,813,947)
	4,053	-	1,451	580	-	592	-	213	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 5,163,874,298	\$ 5,617,002,420	\$ 6,132,230,503	\$ 5,407,337,643	\$ 5,428,805,915	\$ 5,361,304,289	\$ 5,455,522,396	\$ 5,391,297,634	\$ 5,677,784,651	\$ 5,442,424,138	\$ 5,364,157,270
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 57,506,153	\$ 34,950,090	\$ 46,254,507	\$ 43,071,726	\$ 29,768,105	\$ 45,707,676	\$ 44,637,059	\$ 54,447,657	\$ 54,556,945	\$ 22,697,243	\$ 30,637,363
B Securities representing investments of customers' funds (at market)	197,643,750	197,643,750	220,516,726	197,643,750	197,643,750	507,719,876	197,643,750	197,643,750	394,393,750	197,643,750	531,480,547
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	377,068,129	712,721,897	453,145,684	432,936,107	478,717,869	560,295,568	317,565,574	485,398,843	785,748,857	612,076,626	617,180,960
B Securities representing investments of customers' funds (at market)	2,132,407,963	2,130,937,315	2,061,371,637	2,090,137,938	2,196,870,975	2,077,775,834	2,283,778,907	2,637,992,854	2,373,494,792	2,290,770,499	1,915,727,667
C Securities held for particular customers or option customers in lieu of cash (at market)	634,411,622	637,799,361	740,417,238	688,818,153	693,546,105	694,291,837	699,114,933	700,033,429	699,907,196	698,936,305	693,712,657
9. Net settlement from (to) derivatives clearing organizations of contract markets	(489,281,767)	527,921,581	356,523,031	643,460,403	570,341,611	(661,976,377)	566,130,780	30,739,949	1,742,775,338	335,928,964	(202,210,616)
10. Exchange traded options											
A Value of open long option contracts	126,699,794,491	128,857,860,713	128,224,709,765	147,507,994,880	141,915,925,697	136,580,111,400	136,043,669,819	131,966,028,285	126,721,791,477	127,946,723,565	120,156,587,256
B Value of open short option contracts	(123,557,360,326)	(126,054,693,131)	(125,155,671,737)	(144,702,398,270)	(139,213,034,825)	(133,849,826,697)	(133,876,042,059)	(130,063,519,460)	(125,556,789,365)	(125,353,541,631)	(117,772,980,859)
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)	\$ 6,052,190,015	\$ 7,045,141,576	\$ 6,947,266,851	\$ 6,901,664,687	\$ 6,869,779,287	\$ 5,954,099,117	\$ 6,276,498,763	\$ 6,008,765,307	\$ 7,215,878,990	\$ 6,751,235,321	\$ 5,970,134,975
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	888,315,717	1,428,139,156	815,036,348	1,494,327,044	1,440,973,372	592,794,828	820,976,367	617,467,673	1,538,094,339	1,308,811,183	605,977,705
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	538,315,717	1,078,139,156	465,036,348	1,144,327,044	1,090,973,372	242,794,828	470,976,367	267,467,673	1,188,094,339	958,811,183	255,977,705

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	May 4, 2026	May 1, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A Cash	\$ 2,489,529,656	\$ 2,462,392,117
B Securities (at market)	692,351,437	463,732,780
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	656,493,115	581,902,909
3. Exchange traded options		
A Add market value of open option contracts purchased on a contract market	116,386,566,550	115,797,839,078
B Deduct market value of open option contracts granted (sold) on a contract market	<u>(114,590,194,505)</u>	<u>(113,610,714,576)</u>
4. Net equity (deficit) (add lines 1, 2 and 3)	5,634,746,253	5,695,152,308
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	49,024,740	49,804,902
Less: amount offset by customer securities	<u>(49,024,740)</u>	<u>(49,804,902)</u>
6. Amount required to be segregated (add lines 4 and 5)	<u>\$ 5,634,746,253</u>	<u>\$ 5,695,152,308</u>
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A Cash	\$ 28,769,495	\$ 34,134,273
B Securities representing investments of customers' funds (at market)	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	680,154,378	881,462,380
B Securities representing investments of customers' funds (at market)	2,341,182,842	2,444,731,977
C Securities held for particular customers or option customers in lieu of cash (at market)	692,351,437	463,732,780
9. Net settlement from (to) derivatives clearing organizations of contract markets	764,817,575	334,215,133
10. Exchange traded options		
A Value of open long option contracts	116,386,566,550	115,797,839,078
B Value of open short option contracts	<u>(114,590,194,505)</u>	<u>(113,610,714,576)</u>
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)	<u>\$ 6,509,248,622</u>	<u>\$ 6,563,293,789</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>874,502,369</u>	<u>868,141,481</u>
15. Management Target Amount for Excess funds in segregation	<u>350,000,000</u>	<u>350,000,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>524,502,369</u>	<u>518,141,481</u>