

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	January 30, 2026	January 29, 2026	January 28, 2026	January 27, 2026	January 26, 2026	January 23, 2026	January 22, 2026	January 21, 2026	January 20, 2026	January 19, 2026	January 16, 2026	January 15, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 2,491,955,837	\$ 2,749,844,786	\$ 2,575,688,298	\$ 2,740,074,588	\$ 2,452,015,944	\$ 2,275,660,132	\$ 2,588,959,376	\$ 1,879,009,943	\$ 2,374,164,117	\$ 2,296,683,369	\$ 2,302,757,500	\$ 2,142,384,964
B Securities (at market)	408,638,463	409,895,914	409,661,946	392,739,178	390,997,314	386,278,605	386,170,949	393,808,076	395,007,550	393,145,360	392,152,082	392,661,540
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(212,409,984)	55,399,560	288,549,620	(344,897,455)	129,675,190	204,349,247	27,792,420	168,672,992	184,453,147	77,342,205	52,628,603	(24,666,115)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	86,183,444,723	88,761,386,809	87,420,949,184	86,009,520,505	89,006,472,746	84,333,664,382	83,472,115,263	81,850,316,368	80,362,243,358	79,409,836,006	79,408,888,184	86,393,785,010
B Deduct market value of open option contracts granted (sold) on a contract market	(84,356,440,219)	(87,395,071,657)	(86,136,419,972)	(84,466,894,811)	(87,628,590,437)	(82,888,593,455)	(82,122,277,924)	(79,917,812,569)	(79,007,795,258)	(77,952,153,202)	(77,944,779,794)	(84,798,609,970)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,515,188,820	4,581,455,412	4,558,429,076	4,330,542,005	4,350,570,757	4,311,358,911	4,352,760,084	4,373,994,810	4,308,072,914	4,224,853,738	4,211,646,575	4,105,555,429
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	95,188,028	47,218,569	47,483,152	29,643,285	28,911,477	30,509,813	30,510,610	39,912,324	39,252,581	38,951,543	38,761,693	34,032,957
Less: amount offset by customer securities	(46,395,266)	(47,218,569)	(47,483,152)	(29,643,285)	(28,911,477)	(30,509,813)	(30,510,610)	(39,912,324)	(39,252,581)	(38,951,543)	(38,761,693)	(34,032,957)
	48,792,762	-	-	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,563,981,582	\$ 4,581,455,412	\$ 4,558,429,076	\$ 4,330,542,005	\$ 4,350,570,757	\$ 4,311,358,911	\$ 4,352,760,084	\$ 4,373,994,810	\$ 4,308,072,914	\$ 4,224,853,738	\$ 4,211,646,575	\$ 4,105,555,429
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 30,611,420	\$ 27,504,274	\$ 24,939,362	\$ 50,236,747	\$ 25,027,699	\$ 32,573,996	\$ 41,759,692	\$ 30,671,342	\$ 48,923,534	\$ (435,114,001)	\$ 28,767,294	\$ 26,072,388
B Securities representing investments of customers' funds (at market)	414,525,192	905,703,558	616,072,907	347,896,633	410,661,579	315,311,621	310,339,835	561,976,678	441,619,920	339,225,161	339,225,161	461,080,036
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	1,408,278,449	935,780,315	946,373,168	971,741,946	964,304,237	960,903,959	943,630,109	868,032,827	915,295,564	845,010,351	861,032,097	788,403,686
B Securities representing investments of customers' funds (at market)	1,751,687,681	1,751,461,460	1,751,570,296	1,751,024,947	1,752,919,586	1,749,267,271	1,748,710,995	1,748,173,847	1,748,755,696	1,763,895,502	1,765,696,007	1,653,676,860
C Securities held for particular customers or option customers in lieu of cash (at market)	408,638,463	409,895,914	409,661,946	392,739,178	390,997,314	386,278,605	386,170,949	393,808,076	395,007,550	393,145,360	392,152,082	392,661,540
9. Net settlement from (to) derivatives clearing organizations of contract markets	(647,622,320)	(134,308,442)	459,384,299	136,683,546	333,627,389	188,054,394	871,447,152	(361,124,520)	153,617,967	776,360,642	277,011,127	257,232,018
10. Exchange traded options												
A Value of open long option contracts	86,183,444,723	88,761,386,809	87,420,949,184	86,009,520,505	89,006,472,746	84,333,664,382	83,472,115,263	81,850,316,368	80,362,243,358	79,409,836,006	79,408,888,184	86,393,785,010
B Value of open short option contracts	(84,356,440,219)	(87,395,071,657)	(86,136,419,972)	(84,466,894,811)	(87,628,590,437)	(82,888,593,455)	(82,122,277,924)	(79,917,812,569)	(79,007,795,258)	(77,952,153,202)	(77,944,779,794)	(84,798,609,970)
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)	\$ 5,193,123,389	\$ 5,262,352,231	\$ 5,492,531,190	\$ 5,192,948,691	\$ 5,255,420,113	\$ 5,077,460,773	\$ 5,651,896,071	\$ 5,174,042,049	\$ 5,057,668,331	\$ 5,140,205,819	\$ 5,127,992,158	\$ 5,174,301,568
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	629,141,807	680,896,819	934,102,114	862,406,686	904,849,356	766,101,862	1,299,135,987	800,047,239	749,595,417	915,352,081	916,345,583	1,068,746,139
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	279,141,807	330,896,819	584,102,114	512,406,686	554,849,356	416,101,862	949,135,987	450,047,239	399,595,417	565,352,081	566,345,583	718,746,139

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	January 14, 2026	January 13, 2026	January 12, 2026	January 9, 2026	January 8, 2026	January 7, 2026	January 6, 2026	January 5, 2026	January 2, 2026
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)									
1. Net ledger balance									
A Cash	\$ 2,098,603,309	\$ 2,529,742,285	\$ 2,846,820,346	\$ 2,059,955,235	\$ 2,505,724,455	\$ 2,739,469,753	\$ 2,863,999,110	\$ 2,597,381,075	\$ 2,822,435,634
B Securities (at market)	403,957,020	402,671,896	394,056,580	393,107,924	392,979,181	424,389,169	423,847,285	441,792,574	442,105,768
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	4,180,645	(257,378,719)	(342,417,965)	(304,207,841)	(352,664,455)	(252,397,016)	(277,107,215)	(240,229,832)	(385,080,176)
3. Exchange traded options									
A Add market value of open option contracts purchased on a contract market	85,840,447,932	85,855,120,451	84,799,078,579	83,654,866,566	81,386,178,655	80,054,416,012	80,525,492,115	77,940,125,048	75,596,885,240
B Deduct market value of open option contracts granted (sold) on a contract market	(84,317,986,299)	(84,559,667,810)	(83,782,219,004)	(81,854,381,709)	(79,983,211,176)	(78,931,031,952)	(79,561,112,294)	(76,832,273,284)	(74,776,709,167)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,029,202,607	3,970,488,103	3,915,318,536	3,949,340,175	3,949,006,660	4,034,845,966	3,975,119,001	3,906,795,581	3,699,637,299
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,203,644	43,964,136	38,046,785	33,783,659	34,051,511	43,284,585	44,101,952	44,146,218	44,035,650
Less: amount offset by customer securities	(45,203,644)	(43,964,136)	(37,943,171)	(33,783,659)	(34,051,511)	(43,284,585)	(44,101,952)	(44,146,218)	(43,975,650)
	-	-	103,614	-	-	-	-	-	60,000
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,029,202,607	\$ 3,970,488,103	\$ 3,915,422,150	\$ 3,949,340,175	\$ 3,949,006,660	\$ 4,034,845,966	\$ 3,975,119,001	\$ 3,906,795,581	\$ 3,699,697,299
FUNDS IN SEGREGATED ACCOUNTS									
7. Deposited in segregated funds bank accounts									
A Cash	\$ 60,618,779	\$ 33,680,979	\$ 23,479,561	\$ 26,252,636	\$ 26,735,966	\$ 18,340,857	\$ 31,651,953	\$ 22,167,094	\$ 17,447,974
B Securities representing investments of customers' funds (at market)	763,609,915	547,721,197	553,042,154	454,030,869	460,991,369	719,211,512	665,593,798	864,700,279	509,766,703
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	748,042,765	820,735,077	828,982,469	841,507,304	878,145,193	860,933,570	811,857,051	763,083,284	644,333,040
B Securities representing investments of customers' funds (at market)	1,652,581,062	1,653,927,958	1,654,156,347	1,655,254,554	1,656,132,251	1,656,001,961	1,456,509,708	1,455,489,690	1,356,615,800
C Securities held for particular customers or option customers in lieu of cash (at market)	403,957,020	402,671,896	394,056,580	393,107,924	392,979,181	424,389,169	423,847,285	441,792,574	442,105,768
9. Net settlement from (to) derivatives clearing organizations of contract markets	(444,580,685)	(109,513,368)	862,519,400	(190,941,022)	(164,596,294)	(89,425,960)	302,195,028	(66,765,327)	670,117,008
10. Exchange traded options									
A Value of open long option contracts	85,840,447,932	85,855,120,451	84,799,078,579	83,654,866,566	81,386,178,655	80,054,416,012	80,525,492,115	77,940,125,048	75,596,885,240
B Value of open short option contracts	(84,317,986,299)	(84,559,667,810)	(83,782,219,004)	(81,854,381,709)	(79,983,211,176)	(78,931,031,952)	(79,561,112,294)	(76,832,273,284)	(74,776,709,167)
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)	\$ 4,706,690,489	\$ 4,644,676,380	\$ 5,333,096,086	\$ 4,979,697,122	\$ 4,653,355,145	\$ 4,712,835,169	\$ 4,656,034,644	\$ 4,588,319,358	\$ 4,460,562,366
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	677,487,882	674,188,277	1,417,673,936	1,030,356,947	704,348,485	677,989,203	680,915,643	681,523,777	760,865,067
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	327,487,882	324,188,277	1,067,673,936	680,356,947	354,348,485	327,989,203	330,915,643	331,523,777	410,865,067