

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 CEAAct)									
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								
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