

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

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	\$ 2,739,469,753	\$ 2,863,999,110	\$ 2,597,381,075	\$ 2,822,435,634
B Securities (at market)	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	(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	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	(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)	4,034,845,966	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	43,284,585	44,101,952	44,146,218	44,035,650
Less: amount offset by customer securities	(43,284,585)	(44,101,952)	(44,146,218)	(43,975,650)
				60,000
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 4,034,845,966</b>	<b>\$ 3,975,119,001</b>	<b>\$ 3,906,795,581</b>	<b>\$ 3,699,637,299</b>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A Cash	\$ 18,340,857	\$ 31,651,953	\$ 22,167,094	\$ 17,447,974
B Securities representing investments of customers' funds (at market)	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	860,933,570	811,857,051	763,083,284	644,333,040
B Securities representing investments of customers' funds (at market)	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)	424,389,169	423,847,285	441,792,574	442,105,768
9. Net settlement from (to) derivatives clearing organizations of contract markets	(89,425,960)	302,195,028	(66,765,327)	670,117,008
10. Exchange traded options				
A Value of open long option contracts	80,054,416,012	80,525,492,115	77,940,125,048	75,596,885,240
B Value of open short option contracts	(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)	<b>\$ 4,712,835,169</b>	<b>\$ 4,656,034,644</b>	<b>\$ 4,588,319,358</b>	<b>\$ 4,460,562,366</b>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b>677,989,203</b>	<b>680,915,643</b>	<b>681,523,777</b>	<b>760,865,067</b>
15. Management Target Amount for Excess funds in segregation	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>	<b>350,000,000</b>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b>327,989,203</b>	<b>330,915,643</b>	<b>331,523,777</b>	<b>410,865,067</b>