

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 28, 2024	June 27, 2024	June 26, 2024	June 25, 2024	June 24, 2024	June 21, 2024	June 20, 2024	June 19, 2024	June 18, 2024	June 17, 2024	June 14, 2024	June 13, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 2,369,088,402	\$ 3,161,175,341	\$ 3,127,870,336	\$ 3,214,282,830	\$ 2,848,312,571	\$ 3,326,557,106	\$ 3,469,909,777	\$ 3,112,922,083	\$ 3,117,618,281	\$ 2,854,982,076	\$ 3,907,371,316	\$ 3,052,999,092
B Securities (at market)	88,260,200	88,231,666	118,211,707	118,202,221	118,188,721	118,173,127	118,127,826	118,112,952	118,112,952	118,076,347	118,062,145	118,017,089
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	37,587,656	(221,799,556)	(330,548,579)	(301,147,829)	(175,836,426)	(249,776,874)	(624,042,436)	(786,510,247)	(765,082,976)	(606,772,215)	(447,386,272)	(499,178,393)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	59,537,841,777	61,680,106,336	61,032,762,187	60,297,971,516	59,876,798,329	61,219,028,911	73,103,507,393	76,410,890,221	76,412,080,692	74,698,583,204	70,427,985,453	72,358,257,338
B Deduct market value of open option contracts granted (sold) on a contract market	(58,356,444,072)	(60,990,987,486)	(60,118,302,321)	(59,498,774,457)	(58,789,080,388)	(60,547,442,716)	(71,061,351,076)	(75,122,463,441)	(75,127,730,137)	(73,323,538,646)	(70,258,931,643)	(71,347,193,834)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,676,333,963	3,716,726,301	3,829,993,330	3,830,534,281	3,878,382,807	3,866,539,554	5,006,151,484	3,732,951,568	3,754,998,812	3,741,330,766	3,747,100,999	3,682,901,292
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,232,533	50,950	31,610,732	32,100,535	32,239,094	43,313,071	35,418,618	36,139,510	36,156,291	35,123,467	35,499,146	36,141,636
Less: amount offset by customer securities	(1,109,658)	-	(31,610,732)	(32,100,520)	(32,239,094)	(35,953,816)	(35,416,581)	(36,139,510)	(36,156,291)	(35,123,467)	(35,499,146)	(36,141,636)
	122,875	50,950	-	15	-	7,359,255	2,037	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,676,456,838	\$ 3,716,777,251	\$ 3,829,993,330	\$ 3,830,534,296	\$ 3,878,382,807	\$ 3,873,898,809	\$ 5,006,153,521	\$ 3,732,951,568	\$ 3,754,998,812	\$ 3,741,330,766	\$ 3,747,100,999	\$ 3,682,901,292
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 27,089,024	\$ 34,112,014	\$ 33,337,174	\$ 33,809,020	\$ 43,772,618	\$ 46,340,659	\$ 45,056,929	\$ 87,236,457	\$ 36,764,924	\$ 33,794,371	\$ 32,472,028	\$ 37,915,688
B Securities representing investments of customers' funds (at market)	527,590,851	581,365,204	481,369,149	322,343,889	543,238,427	332,262,067	697,974,747	437,394,751	437,394,751	536,781,822	740,950,958	650,029,427
C Securities held for particular customers or option customers in lieu of cash (at market)	772,078	773,344	772,344	773,578	774,047	773,609	773,344	774,047	774,047	772,578	773,953	773,813
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	141,715,299	211,064,704	428,714,592	484,522,320	504,974,545	430,566,467	385,883,165	535,266,471	481,184,093	354,530,741	309,165,667	429,831,447
B Securities representing investments of customers' funds (at market)	2,413,168,102	2,515,061,291	2,498,434,541	2,348,484,541	2,374,983,791	3,425,168,166	1,980,666,727	1,981,044,727	1,981,044,727	3,014,741,986	2,036,274,492	1,985,503,492
C Securities held for particular customers or option customers in lieu of cash (at market)	87,488,122	87,458,322	117,439,363	117,428,642	117,414,674	117,399,518	117,354,482	117,338,905	117,338,905	117,303,769	117,288,192	117,243,277
9. Net settlement from (to) derivatives clearing organizations of contract markets	(89,191,551)	207,215,406	(43,643,001)	328,604,443	(175,074,813)	1,601,352,057	424,598,658	224,841,908	355,318,925	(1,087,173,582)	941,974,899	55,041,479
10. Exchange traded options												
A Value of open long option contracts	59,537,841,777	61,680,106,336	61,032,762,187	60,297,971,516	59,876,798,329	61,219,028,911	73,103,507,393	76,410,890,221	76,412,080,692	74,698,583,204	70,427,985,453	72,358,257,338
B Value of open short option contracts	(58,356,444,072)	(60,990,987,486)	(60,118,302,321)	(59,498,774,457)	(58,789,080,388)	(60,547,442,716)	(71,061,351,076)	(75,122,463,441)	(75,127,730,137)	(73,323,538,646)	(70,258,931,643)	(71,347,193,834)
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)	\$ 4,290,029,630	\$ 4,326,169,135	\$ 4,430,884,028	\$ 4,435,163,492	\$ 4,497,801,230	\$ 6,625,448,738	\$ 5,694,464,369	\$ 4,672,324,046	\$ 4,694,170,927	\$ 4,345,796,243	\$ 4,347,953,999	\$ 4,287,402,127
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	613,572,792	609,391,884	600,890,698	604,629,196	619,418,423	2,751,549,929	688,310,848	939,372,478	939,172,115	604,465,477	600,853,000	604,500,835
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	263,572,792	259,391,884	250,890,698	254,629,196	269,418,423	2,401,549,929	338,310,848	589,372,478	589,172,115	254,465,477	250,853,000	254,500,835

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 12, 2024	June 11, 2024	June 10, 2024	June 7, 2024	June 6, 2024	June 5, 2024	June 4, 2024	June 3, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)								
1. Net ledger balance								
A Cash	\$ 2,782,491,350	\$ 2,497,414,220	\$ 2,728,747,610	\$ 3,580,507,661	\$ 3,711,965,119	\$ 2,367,443,061	\$ 1,882,312,148	\$ 2,154,225,324
B Securities (at market)	117,997,870	117,978,439	117,958,551	117,943,896	117,905,284	117,888,674	118,683,447	128,328,081
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(483,808,422)	(522,193,456)	(377,146,150)	(261,640,579)	(153,599,383)	(199,773,552)	140,682,771	45,552,285
3. Exchange traded options								
A Add market value of open option contracts purchased on a contract market	71,442,092,033	68,781,911,847	67,295,758,461	66,141,974,123	66,895,999,688	66,797,060,881	63,639,898,527	62,916,250,602
B Deduct market value of open option contracts granted (sold) on a contract market	(70,309,677,585)	(67,288,073,025)	(66,130,830,082)	(65,851,477,710)	(66,888,911,063)	(65,588,789,422)	(62,267,546,888)	(61,612,644,382)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,549,095,246	3,587,038,025	3,634,488,390	3,727,307,391	3,683,359,645	3,493,829,642	3,514,030,005	3,631,711,910
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	36,716,013	35,325,629	36,549,694	35,966,180	35,145,216	34,706,834	33,775,882	34,157,869
Less: amount offset by customer securities	(36,286,043)	(35,325,629)	(36,549,694)	(35,939,069)	(35,145,216)	(34,706,834)	(33,775,882)	(34,157,869)
	429,970	-	-	27,111	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,549,525,216	\$ 3,587,038,025	\$ 3,634,488,390	\$ 3,727,334,502	\$ 3,683,359,645	\$ 3,493,829,642	\$ 3,514,030,005	\$ 3,631,711,910
FUNDS IN SEGREGATED ACCOUNTS								
7. Deposited in segregated funds bank accounts								
A Cash	\$ 28,952,340	\$ 36,080,610	\$ 25,506,169	\$ 23,729,372	\$ 23,651,124	\$ 24,821,189	\$ 29,881,223	\$ 23,706,897
B Securities representing investments of customers' funds (at market)	439,372,164	447,306,707	303,491,947	305,475,551	658,139,969	313,409,969	315,393,573	302,500,144
C Securities held for particular customers or option customers in lieu of cash (at market)	772,375	770,281	769,031	769,328	772,594	772,516	1,581,406	11,241,031
8. Margins on deposit with derivatives clearing organizations of contract markets								
A Cash	431,345,259	322,699,785	199,900,909	581,962,727	336,479,229	280,498,750	203,857,026	301,015,433
B Securities representing investments of customers' funds (at market)	1,881,832,742	2,028,933,492	3,087,713,219	3,085,525,719	2,012,887,414	2,010,907,414	2,162,346,164	2,159,651,164
C Securities held for particular customers or option customers in lieu of cash (at market)	117,225,495	117,208,158	117,189,520	117,174,568	117,132,690	117,116,159	117,102,040	117,087,049
9. Net settlement from (to) derivatives clearing organizations of contract markets	638,431,886	(253,575,616)	(662,076,392)	800,056	1,128,952,564	453,860,020	(80,881,331)	226,475,020
10. Exchange traded options								
A Value of open long option contracts	71,442,092,033	68,781,911,847	67,295,758,461	66,141,974,123	66,895,999,688	66,797,060,881	63,639,898,527	62,916,250,602
B Value of open short option contracts	(70,309,677,585)	(67,288,073,025)	(66,130,830,082)	(65,851,477,710)	(66,888,911,063)	(65,588,789,422)	(62,267,546,888)	(61,612,644,382)
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)	\$ 4,670,346,709	\$ 4,193,262,239	\$ 4,237,422,782	\$ 4,405,933,734	\$ 4,285,104,209	\$ 4,409,657,476	\$ 4,121,631,740	\$ 4,445,282,958
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,120,821,493	606,224,214	602,934,392	678,599,232	601,744,564	915,827,834	607,601,735	813,571,048
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	770,821,493	256,224,214	252,934,392	328,599,232	251,744,564	565,827,834	257,601,735	463,571,048