

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	August 29, 2025	August 28, 2025	August 27, 2025	August 26, 2025	August 25, 2025	August 22, 2025	August 21, 2025	August 20, 2025	August 19, 2025	August 18, 2025	August 15, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 4,165,701,373	\$ 3,953,586,347	\$ 3,920,780,927	\$ 4,018,138,218	\$ 4,062,800,841	\$ 3,667,130,532	\$ 3,581,318,791	\$ 3,889,667,853	\$ 4,031,131,136	\$ 3,984,972,114	\$ 4,011,892,292
B Securities (at market)	102,771,294	102,719,109	102,706,336	102,691,946	112,675,857	112,668,800	112,615,735	112,609,994	92,792,888	92,779,198	88,848,113
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(38,219,665)	(17,528,933)	80,717,625	181,617,637	155,024,531	21,083,911	277,665,221	266,180,016	167,023,935	33,016,434	(23,902,944)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	70,544,454,496	73,243,062,800	71,815,288,943	70,831,263,497	69,715,223,627	71,444,434,991	67,244,139,650	68,199,835,074	67,984,678,608	69,059,706,641	69,445,141,744
B Deduct market value of open option contracts granted (sold) on a contract market	(70,410,388,836)	(73,082,725,804)	(71,716,495,882)	(70,968,183,138)	(69,722,661,075)	(71,040,851,550)	(66,970,275,801)	(68,170,290,227)	(68,080,107,427)	(69,006,394,254)	(68,857,148,826)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,364,318,662	4,199,113,519	4,202,997,949	4,165,528,160	4,323,063,781	4,204,466,684	4,245,463,596	4,298,002,710	4,195,519,140	4,164,080,133	4,664,830,379
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	33,682,373	33,835,380	33,616,696	33,516,016	32,291,155	34,644,826	33,472,447	34,519,314	34,067,172	33,521,696	33,373,472
Less: amount offset by customer securities	(33,682,373)	(33,835,096)	(33,616,696)	(33,516,016)	(32,291,155)	(34,644,826)	(33,472,447)	(34,519,314)	(34,067,172)	(33,521,696)	(33,373,472)
	-	284	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,364,318,662	\$ 4,199,113,803	\$ 4,202,997,949	\$ 4,165,528,160	\$ 4,323,063,781	\$ 4,204,466,684	\$ 4,245,463,596	\$ 4,298,002,710	\$ 4,195,519,140	\$ 4,164,080,133	\$ 4,664,830,379
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 21,317,641	\$ 62,726,821	\$ 41,196,682	\$ 28,723,421	\$ 23,310,478	\$ 39,128,503	\$ 22,673,754	\$ 20,640,780	\$ 29,607,214	\$ 18,636,972	\$ 24,732,736
B Securities representing investments of customers' funds (at market)	482,133,174	443,857,430	267,041,107	529,521,159	284,858,787	269,020,849	626,797,860	731,680,209	611,008,633	286,079,918	638,271,941
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	1,463,479,533	1,276,704,663	1,290,534,284	1,202,323,511	1,200,618,903	956,998,235	1,157,888,638	1,216,942,496	1,064,515,924	1,075,426,864	1,258,086,489
B Securities representing investments of customers' funds (at market)	2,878,627,804	2,777,289,585	2,978,204,114	2,972,482,090	2,771,716,772	2,865,474,065	2,724,277,618	2,917,031,083	2,855,226,497	2,853,373,156	2,860,159,873
C Securities held for particular customers or option customers in lieu of cash (at market)	102,771,294	102,719,109	102,706,336	102,691,946	112,675,857	112,668,800	112,615,735	112,609,994	92,792,888	92,779,198	88,848,113
9. Net settlement from (to) derivatives clearing organizations of contract markets	(63,638,288)	29,710,688	80,144,109	116,427,804	641,160,064	436,189,387	(16,333,729)	(81,698,884)	282,523,333	799,785,037	(152,628,438)
10. Exchange traded options											
A Value of open long option contracts	70,544,454,496	73,243,062,800	71,815,288,943	70,831,263,497	69,715,223,627	71,444,434,991	67,244,139,650	68,199,835,074	67,984,678,608	69,059,706,641	69,445,141,744
B Value of open short option contracts	(70,410,388,836)	(73,082,725,804)	(71,716,495,882)	(70,968,183,138)	(69,722,661,075)	(71,040,851,550)	(66,970,275,801)	(68,170,290,227)	(68,080,107,427)	(69,006,394,254)	(68,857,148,826)
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)	\$ 5,018,756,818	\$ 4,853,345,292	\$ 4,858,619,693	\$ 4,815,250,290	\$ 5,026,903,413	\$ 5,083,063,280	\$ 4,901,783,725	\$ 4,946,750,525	\$ 4,840,245,670	\$ 5,179,393,532	\$ 5,305,463,632
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	654,438,156	654,231,489	655,621,744	649,722,130	703,839,632	878,596,596	656,320,129	648,747,815	644,726,530	1,015,313,399	640,633,253
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	304,438,156	304,231,489	305,621,744	299,722,130	353,839,632	528,596,596	306,320,129	298,747,815	294,726,530	665,313,399	290,633,253

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	August 14, 2025	August 13, 2025	August 12, 2025	August 11, 2025	August 8, 2025	August 7, 2025	August 6, 2025	August 5, 2025	August 4, 2025	August 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 4,792,380,070	\$ 4,490,240,349	\$ 4,249,117,789	\$ 4,068,290,901	\$ 4,096,356,063	\$ 3,789,545,179	\$ 3,825,224,116	\$ 3,699,808,730	\$ 3,034,117,897	\$ 3,379,394,802
B Securities (at market)	88,822,405	88,816,843	88,798,848	88,780,997	88,771,719	88,743,485	92,959,015	92,945,162	92,937,549	92,920,501
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(91,753,281)	(53,519,423)	(140,149,351)	236,956,062	176,307,518	366,811,310	454,397,547	570,911,496	498,773,548	813,265,955
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	75,504,200,574	75,225,926,820	73,540,474,628	69,950,600,281	70,479,441,559	69,065,405,346	69,040,022,170	67,563,581,745	68,449,558,320	66,809,525,294
B Deduct market value of open option contracts granted (sold) on a contract market	(75,665,831,251)	(75,353,024,455)	(73,650,075,245)	(70,065,202,638)	(70,554,150,593)	(69,039,897,204)	(69,384,986,159)	(67,856,239,327)	(67,873,403,036)	(66,714,020,122)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,627,818,517	4,398,440,134	4,088,166,669	4,279,425,603	4,286,726,266	4,270,608,116	4,027,616,689	4,071,007,806	4,201,984,278	4,381,086,430
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	32,857,200	33,100,753	33,014,341	32,193,866	33,306,573	32,855,257	32,600,963	32,034,251	32,031,071	32,237,657
Less: amount offset by customer securities	(32,847,015)	(33,100,753)	(33,014,341)	(32,193,866)	(33,306,573)	(32,855,257)	(32,600,963)	(32,034,251)	(32,031,071)	(32,237,657)
	10,185	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,627,828,702	\$ 4,398,440,134	\$ 4,088,166,669	\$ 4,279,425,603	\$ 4,286,726,266	\$ 4,270,608,116	\$ 4,027,616,689	\$ 4,071,007,806	\$ 4,201,984,278	\$ 4,381,086,430
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 24,637,736	\$ 19,929,993	\$ 27,554,981	\$ 40,679,302	\$ 21,337,518	\$ 21,332,947	\$ 29,582,422	\$ 25,846,813	\$ 20,246,101	\$ 26,502,784
B Securities representing investments of customers' funds (at market)	865,414,402	628,191,681	382,456,971	396,088,431	499,136,173	618,542,463	443,133,152	395,123,887	396,543,185	847,566,106
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	1,448,060,651	1,358,649,549	1,224,417,888	1,334,631,079	1,232,305,848	1,341,713,280	1,118,210,481	974,658,689	1,301,985,212	1,066,097,508
B Securities representing investments of customers' funds (at market)	2,863,522,972	2,858,482,404	2,758,291,191	2,858,006,381	2,860,140,745	2,963,391,090	2,962,705,322	2,863,757,084	2,861,349,060	2,746,541,006
C Securities held for particular customers or option customers in lieu of cash (at market)	88,822,405	88,816,843	88,798,848	88,780,997	88,771,719	88,743,485	92,959,015	92,945,162	92,937,549	92,920,501
9. Net settlement from (to) derivatives clearing organizations of contract markets	152,634,503	217,223,916	359,263,599	321,365,219	307,697,040	(145,240,463)	384,234,958	1,095,307,914	(48,247,702)	146,364,225
10. Exchange traded options										
A Value of open long option contracts	75,504,200,574	75,225,926,820	73,540,474,628	69,950,600,281	70,479,441,559	69,065,405,346	69,040,022,170	67,563,581,745	68,449,558,320	66,809,525,294
B Value of open short option contracts	(75,665,831,251)	(75,353,024,455)	(73,650,075,245)	(70,065,202,638)	(70,554,150,593)	(69,039,897,204)	(69,384,986,159)	(67,856,239,327)	(67,873,403,036)	(66,714,020,122)
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)	\$ 5,281,461,992	\$ 5,044,196,751	\$ 4,731,182,861	\$ 4,924,949,052	\$ 4,934,680,009	\$ 4,913,990,944	\$ 4,685,861,361	\$ 5,154,981,967	\$ 5,200,968,689	\$ 5,021,497,302
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	653,633,290	645,756,617	643,016,192	645,523,449	647,953,743	643,382,828	658,244,672	1,083,974,161	998,984,411	640,410,872
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	303,633,290	295,756,617	293,016,192	295,523,449	297,953,743	293,382,828	308,244,672	733,974,161	648,984,411	290,410,872