

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

		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	\$ 3,789,545,179	\$ 3,825,224,116	\$ 3,699,808,730	\$ 3,034,117,897	\$ 3,379,394,802
	B Securities (at market)	88,743,485	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	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	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	(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)	4,270,608,116	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	32,855,257	32,600,963	32,034,251	32,031,071	32,237,657
	Less: amount offset by customer securities	(32,855,257)	(32,600,963)	(32,034,251)	(32,031,071)	(32,237,657)
		-	-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 21,332,947	\$ 29,582,422	\$ 25,846,813	\$ 20,246,101	\$ 26,502,784
	B Securities representing investments of customers' funds (at market)	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	1,341,713,280	1,118,210,481	974,658,689	1,301,985,212	1,066,097,508
	B Securities representing investments of customers' funds (at market)	2,963,391,090	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)	88,743,485	92,959,015	92,945,162	92,937,549	92,920,501
9.	Net settlement from (to) derivatives clearing organizations of contract markets	(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	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	(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)	\$ 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)	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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	293,382,828	308,244,672	733,974,161	648,984,411	290,410,872