

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	December 31, 2024	December 30, 2024	December 27, 2024	December 26, 2024	December 25, 2024	December 24, 2024	December 23, 2024	December 20, 2024	December 19, 2024	December 18, 2024	December 17, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 2,615,274,593	\$ 2,004,353,132	\$ 2,432,393,822	\$ 2,580,626,856	\$ 2,522,893,596	\$ 2,522,667,332	\$ 2,692,383,392	\$ 2,902,363,934	\$ 3,040,289,951	\$ 2,628,691,961	\$ 1,442,066,180
B Securities (at market)	152,911,823	139,402,766	94,854,687	94,820,803	114,807,334	114,807,334	114,780,872	114,768,886	114,726,680	144,755,416	700,872,390
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	248,774,200	190,229,164	439,330	(124,365,515)	(146,704,492)	(146,683,067)	(24,962,240)	108,148,254	(162,333,781)	(53,820,919)	(352,731,271)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	59,065,197,733	62,091,019,450	63,079,640,616	64,495,775,698	65,655,355,127	65,655,355,127	64,662,764,924	64,088,633,384	78,404,705,485	79,610,948,614	79,823,373,886
B Deduct market value of open option contracts granted (sold) on a contract market	(58,591,679,695)	(60,883,971,752)	(61,993,135,958)	(63,330,772,582)	(64,450,241,089)	(64,450,241,089)	(63,679,942,551)	(63,264,497,807)	(76,617,867,074)	(78,339,848,082)	(77,626,419,363)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,490,478,654	3,541,032,760	3,614,192,497	3,716,085,260	3,696,110,476	3,695,905,637	3,765,024,397	3,949,416,651	4,779,521,261	3,990,726,990	3,987,161,822
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	45,487,927	48,726,928	28,767,089	24,113,822	25,206,317	25,206,317	24,909,083	25,870,012	25,118,326	58,391,954	53,240,244
Less: amount offset by customer securities	(45,310,577)	(48,726,928)	(22,052,829)	(24,113,822)	(25,206,317)	(25,206,317)	(24,909,083)	(25,870,012)	(25,118,326)	(58,391,954)	(53,240,244)
	177,350	-	6,714,260	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,490,656,004	\$ 3,541,032,760	\$ 3,620,906,757	\$ 3,716,085,260	\$ 3,696,110,476	\$ 3,695,905,637	\$ 3,765,024,397	\$ 3,949,416,651	\$ 4,779,521,261	\$ 3,990,726,990	\$ 3,987,161,822
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 18,600,181	\$ 21,407,824	\$ 16,085,148	\$ 20,290,676	\$ (56,655,953)	\$ 24,157,970	\$ 52,696,514	\$ 12,016,167	\$ 19,264,603	\$ 29,745,949	\$ 17,463,084
B Securities representing investments of customers' funds (at market)	253,426,514	420,168,292	435,098,917	417,182,167	412,205,292	412,205,292	404,242,292	403,246,917	414,196,042	515,820,542	425,145,167
C Securities held for particular customers or option customers in lieu of cash (at market)	784,094	783,922	782,172	782,313	782,375	782,375	782,109	782,797	782,266	782,188	784,313
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	321,665,552	154,978,105	377,995,541	462,360,015	344,385,324	296,075,773	594,908,765	448,884,532	386,728,128	471,046,167	374,910,729
B Securities representing investments of customers' funds (at market)	2,605,279,730	2,600,052,062	2,605,148,062	2,609,729,562	2,707,263,562	2,707,263,562	2,607,829,340	2,609,316,840	2,602,518,465	2,300,937,715	1,911,821,715
C Securities held for particular customers or option customers in lieu of cash (at market)	152,127,729	138,618,844	94,072,516	94,038,491	114,024,959	114,024,959	113,998,763	113,986,089	113,944,415	143,973,228	700,088,077
9. Net settlement from (to) derivatives clearing organizations of contract markets	675,777,112	(114,458,670)	140,822,290	192,697,590	37,110,355	4,605,983	(129,854,576)	1,315,857,172	328,488,401	1,159,871,337	(44,013,920)
10. Exchange traded options											
A Value of open long option contracts	59,065,197,733	62,091,019,450	63,079,640,616	64,495,775,698	65,655,355,127	65,655,355,127	64,662,764,924	64,088,633,384	78,404,705,485	79,610,948,614	79,823,373,886
B Value of open short option contracts	(58,591,679,695)	(60,883,971,752)	(61,993,135,958)	(63,330,772,582)	(64,450,241,089)	(64,450,241,089)	(63,679,942,551)	(63,264,497,807)	(76,617,867,074)	(78,339,848,082)	(77,626,419,363)
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)	\$ 4,501,178,950	\$ 4,428,598,077	\$ 4,756,509,304	\$ 4,962,083,930	\$ 4,764,229,952	\$ 4,764,229,952	\$ 4,627,425,580	\$ 5,728,226,091	\$ 5,652,760,731	\$ 5,893,277,658	\$ 5,583,153,688
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,010,522,946	887,565,317	1,135,602,547	1,245,998,670	1,068,119,476	1,068,324,315	862,401,183	1,778,809,440	873,239,470	1,902,550,668	1,595,991,866
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	660,522,946	537,565,317	785,602,547	895,998,670	718,119,476	718,324,315	512,401,183	1,428,809,440	523,239,470	1,552,550,668	1,245,991,866

*Amended

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	December 16, 2024	December 13, 2024	December 12, 2024	December 11, 2024	December 10, 2024	December 9, 2024	December 6, 2024	December 5, 2024	December 4, 2024	December 3, 2024	December 2, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 1,729,945,104	\$ 2,047,759,648	\$ 2,583,049,848	\$ 1,925,470,406	\$ 2,595,716,785	\$ 2,475,851,578	\$ 2,346,395,108	\$ 2,793,806,877	\$ 2,531,389,960	\$ 2,926,683,613	\$ 2,548,139,390
B Securities (at market)	701,549,327	701,317,423	701,254,655	706,252,955	708,432,515	709,473,599	710,225,870	704,737,636	695,742,638	695,707,249	695,852,620
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(656,038,017)	(525,361,719)	(498,797,416)	(744,645,488)	(446,315,663)	(592,387,698)	(720,328,279)	(773,369,292)	(907,328,275)	(767,611,404)	(767,022,470)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	80,156,332,678	77,384,781,551	77,375,456,158	79,481,178,821	75,808,518,957	76,178,748,250	78,251,103,380	77,254,811,424	76,238,644,358	73,033,964,202	72,433,044,951
B Deduct market value of open option contracts granted (sold) on a contract market	(78,053,760,534)	(75,607,832,472)	(76,211,634,501)	(77,446,101,798)	(74,581,092,732)	(74,844,808,352)	(76,541,592,531)	(76,100,089,822)	(74,648,388,005)	(71,848,852,384)	(70,889,038,741)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,878,028,558	4,000,664,431	3,949,328,744	3,922,154,896	4,085,259,862	3,926,877,377	4,045,803,548	3,879,896,823	3,910,060,676	4,039,891,276	4,020,975,750
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	57,525,527	55,855,221	50,970,124	47,543,458	47,159,935	46,092,320	44,312,945	44,701,037	47,834,644	41,068,181	42,635,448
Less: amount offset by customer securities	(57,525,527)	(55,855,221)	(50,970,124)	(47,543,458)	(47,159,935)	(46,092,320)	(44,312,945)	(44,701,037)	(47,834,644)	(41,068,181)	(42,635,448)
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,878,028,558	\$ 4,000,664,431	\$ 3,949,328,744	\$ 3,922,154,896	\$ 4,085,259,862	\$ 3,926,877,377	\$ 4,045,803,548	\$ 3,879,896,823	\$ 3,910,060,676	\$ 4,039,891,276	\$ 4,020,975,750
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 20,338,929	\$ 17,395,397	\$ 26,641,563	\$ 19,864,487	\$ 19,196,458	\$ 20,963,152	\$ 21,050,956	\$ 23,350,425	\$ 36,439,527	\$ 17,772,505	\$ 21,260,049
B Securities representing investments of customers' funds (at market)	261,173,542	263,173,542	274,118,042	280,085,667	273,118,042	266,150,417	270,131,917	274,113,417	262,168,917	479,099,917	271,127,292
C Securities held for particular customers or option customers in lieu of cash (at market)	784,063	784,156	785,000	785,797	786,109	786,406	786,922	785,938	3,301,750	3,296,305	4,079,570
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	307,371,657	495,925,117	532,115,439	325,724,429	476,242,391	315,674,858	515,362,005	420,133,227	397,967,491	341,173,984	331,806,425
B Securities representing investments of customers' funds (at market)	2,013,007,173	2,012,816,258	1,922,874,508	1,983,103,508	1,984,329,508	1,985,102,508	1,829,891,173	1,828,731,173	1,828,731,173	1,828,043,173	1,927,370,173
C Securities held for particular customers or option customers in lieu of cash (at market)	700,765,264	700,533,267	700,469,655	705,467,158	707,646,406	708,687,193	709,438,948	703,951,698	692,440,888	692,410,944	691,773,049
9. Net settlement from (to) derivatives clearing organizations of contract markets	(167,806,132)	(351,113,702)	868,458,169	(478,822,823)	123,996,777	363,585,459	(349,441,397)	523,201,482	(225,997,756)	391,321,299	121,294,533
10. Exchange traded options											
A Value of open long option contracts	80,156,332,678	77,384,781,551	77,375,456,158	79,481,178,821	75,808,518,957	76,178,748,250	78,251,103,380	77,254,811,424	76,238,644,358	73,033,964,202	72,433,044,951
B Value of open short option contracts	(78,053,760,534)	(75,607,832,472)	(76,211,634,501)	(77,446,101,798)	(74,581,092,732)	(74,844,808,352)	(76,541,592,531)	(76,100,089,822)	(74,648,388,005)	(71,848,852,384)	(70,889,038,741)
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)	\$ 5,238,206,640	\$ 4,916,463,114	\$ 5,489,284,033	\$ 4,871,285,246	\$ 4,812,741,916	\$ 4,994,889,891	\$ 4,706,731,373	\$ 4,928,988,962	\$ 4,585,308,343	\$ 4,938,229,945	\$ 4,912,717,301
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,360,178,082	915,798,683	1,539,955,289	949,130,350	727,482,054	1,068,012,514	660,927,825	1,049,092,139	675,247,667	898,338,669	891,741,551
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	1,010,178,082	565,798,683	1,189,955,289	599,130,350	377,482,054	718,012,514	310,927,825	699,092,139	325,247,667	548,338,669	541,741,551