

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	May 30, 2025	May 29, 2025	May 28, 2025	May 27, 2025	May 26, 2025	May 23, 2025	May 22, 2025	May 21, 2025	May 20, 2025	May 19, 2025	May 16, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 4,462,180,458	\$ 4,394,876,387	\$ 4,297,014,455	\$ 4,304,516,981	\$ 4,011,994,586	\$ 4,006,319,696	\$ 4,421,401,130	\$ 4,735,867,339	\$ 4,218,076,117	\$ 4,751,535,809	\$ 4,807,115,693
B Securities (at market)	88,795,928	88,762,567	93,752,132	93,745,887	93,737,459	93,737,459	93,694,851	85,913,506	85,905,258	85,894,704	85,889,788
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(497,755,608)	(524,767,563)	(470,273,813)	(604,648,740)	(219,320,268)	(212,354,591)	(300,389,945)	(324,512,347)	(609,903,294)	(673,687,298)	(1,017,573,817)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	63,609,057,396	64,969,531,942	64,270,417,691	65,710,749,753	65,665,011,111	65,672,448,545	65,539,674,499	65,773,330,647	66,969,947,652	67,355,866,050	66,593,094,623
B Deduct market value of open option contracts granted (sold) on a contract market	(63,474,177,766)	(64,859,346,450)	(64,059,499,697)	(65,525,803,811)	(65,435,164,583)	(65,442,489,166)	(65,633,669,799)	(66,135,312,639)	(66,550,878,392)	(67,422,907,881)	(66,200,505,846)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,188,100,408	4,069,056,883	4,131,410,768	3,978,560,070	4,116,258,305	4,117,661,943	4,120,710,736	4,135,286,506	4,113,147,341	4,096,701,384	4,268,020,441
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	30,987,271	31,169,136	30,804,394	31,227,371	31,051,120	31,030,331	30,090,792	21,827,775	21,602,969	23,310,403	24,173,739
Less: amount offset by customer securities	(30,987,271)	(31,169,136)	(30,804,394)	(31,227,371)	(31,051,120)	(31,030,331)	(30,090,792)	(21,827,775)	(21,602,969)	(23,310,403)	(23,939,561)
	-	-	-	-	-	-	-	-	-	-	234,178
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,188,100,408	\$ 4,069,056,883	\$ 4,131,410,768	\$ 3,978,560,070	\$ 4,116,258,305	\$ 4,117,661,943	\$ 4,120,710,736	\$ 4,135,286,506	\$ 4,113,147,341	\$ 4,096,701,384	\$ 4,268,254,619
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 22,249,419	\$ 34,343,424	\$ 37,203,465	\$ 22,834,835	\$ 113,091,473	\$ 24,081,545	\$ 24,913,103	\$ 29,457,552	\$ 35,406,965	\$ 26,417,421	\$ 39,523,079
B Securities representing investments of customers' funds (at market)	494,926,608	598,138,628	592,413,948	491,945,598	684,432,938	684,413,512	696,311,939	331,862,519	859,502,784	325,900,808	307,995,478
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	1,203,932,107	897,658,136	972,260,119	965,270,071	1,194,336,675	1,228,320,759	1,206,419,314	1,119,926,070	1,014,842,745	1,004,070,495	926,277,231
B Securities representing investments of customers' funds (at market)	2,629,972,915	2,619,536,550	2,630,401,619	2,628,181,581	2,722,727,513	2,722,285,324	2,919,766,055	2,803,791,829	2,800,653,042	2,798,586,891	2,814,234,418
C Securities held for particular customers or option customers in lieu of cash (at market)	88,795,928	88,762,567	93,752,132	93,745,887	93,737,459	93,737,459	93,694,851	85,913,506	85,905,258	85,894,704	85,889,788
9. Net settlement from (to) derivatives clearing organizations of contract markets	264,462,511	371,408,780	244,555,045	590,220,299	(261,705,904)	(205,260,793)	(6,662,570)	969,604,811	(452,724,811)	611,977,288	437,373,807
10. Exchange traded options											
A Value of open long option contracts	63,609,057,396	64,969,531,942	64,270,417,691	65,710,749,753	65,665,011,111	65,672,448,545	65,539,674,499	65,773,330,647	66,969,947,652	67,355,866,050	66,593,094,623
B Value of open short option contracts	(63,474,177,766)	(64,859,346,450)	(64,059,499,697)	(65,525,803,811)	(65,435,164,583)	(65,442,489,166)	(65,633,669,799)	(66,135,312,639)	(66,550,878,392)	(67,422,907,881)	(66,200,505,846)
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)	\$ 4,839,219,118	\$ 4,720,033,577	\$ 4,781,504,322	\$ 4,977,144,213	\$ 4,776,466,682	\$ 4,777,537,185	\$ 4,840,447,392	\$ 4,978,574,295	\$ 4,762,655,243	\$ 4,785,805,776	\$ 5,003,882,578
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	651,118,710	650,976,694	650,093,554	998,584,143	660,208,377	659,875,242	719,736,656	843,287,789	649,507,902	689,104,392	735,627,959
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	301,118,710	300,976,694	300,093,554	648,584,143	310,208,377	309,875,242	369,736,656	493,287,789	299,507,902	339,104,392	385,627,959

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	May 15, 2025	May 14, 2025	May 13, 2025	May 12, 2025	May 9, 2025	May 8, 2025	May 7, 2025	May 6, 2025	May 5, 2025	May 2, 2025	May 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 5,001,719,013	\$ 5,051,486,097	\$ 5,056,856,644	\$ 5,114,932,107	\$ 5,079,138,294	\$ 4,552,147,806	\$ 4,764,864,310	\$ 4,850,615,479	\$ 4,663,663,755	\$ 4,216,689,038	\$ 4,723,305,684
B Securities (at market)	81,900,011	85,901,392	85,893,737	85,884,257	85,884,799	85,854,521	85,849,608	85,840,447	85,826,195	334,768,060	337,380,214
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(1,203,096,290)	(1,446,282,308)	(1,687,816,625)	(1,490,304,730)	(646,341,624)	(646,326,481)	(435,816,591)	(356,446,205)	(517,123,417)	(684,633,731)	(352,075,951)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	70,367,363,826	70,168,672,236	69,794,972,824	67,434,874,814	65,693,948,045	66,711,005,902	67,245,007,046	67,474,204,727	67,213,942,876	68,034,246,854	67,509,646,535
B Deduct market value of open option contracts granted (sold) on a contract market	(70,142,193,305)	(69,717,511,873)	(69,068,390,864)	(67,242,084,895)	(66,167,408,786)	(66,766,624,280)	(67,621,725,283)	(68,042,849,809)	(67,420,742,887)	(67,792,831,611)	(67,995,643,315)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,105,693,255	4,142,265,544	4,181,515,716	3,903,301,553	4,045,220,728	3,936,057,468	4,038,179,090	4,011,364,639	4,025,566,522	4,108,238,610	4,222,613,167
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	24,184,547	32,238,043	32,436,454	33,199,446	32,530,984	32,810,829	31,774,595	32,819,024	32,634,319	31,145,076	32,386,750
Less: amount offset by customer securities	(24,184,547)	(32,237,378)	(32,436,454)	(33,199,446)	(32,530,984)	(32,810,829)	(31,774,595)	(32,819,024)	(32,634,319)	(31,145,076)	(32,386,750)
	-	665	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,105,693,255	\$ 4,142,266,209	\$ 4,181,515,716	\$ 3,903,301,553	\$ 4,045,220,728	\$ 3,936,057,468	\$ 4,038,179,090	\$ 4,011,364,639	\$ 4,025,566,522	\$ 4,108,238,610	\$ 4,222,613,167
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 43,244,512	\$ 36,515,478	\$ 36,032,538	\$ 33,241,189	\$ 45,865,415	\$ 26,116,212	\$ 26,300,446	\$ 63,288,687	\$ 29,832,553	\$ 25,861,189	\$ 23,998,470
B Securities representing investments of customers' funds (at market)	462,299,960	316,938,508	308,989,148	311,970,158	611,770,985	506,973,523	802,636,070	862,590,285	509,696,504	605,947,864	736,572,288
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	833,514,350	659,708,010	780,151,106	623,958,922	846,423,936	1,030,680,451	1,259,620,236	1,016,825,104	1,073,816,304	951,854,118	1,165,080,856
B Securities representing investments of customers' funds (at market)	2,801,758,408	2,819,275,884	2,972,167,631	3,367,596,493	2,869,619,939	2,877,174,370	2,875,442,172	2,728,977,375	2,728,054,913	2,643,072,315	2,807,758,056
C Securities held for particular customers or option customers in lieu of cash (at market)	81,900,011	85,901,392	85,893,737	85,884,257	85,884,799	85,854,521	85,849,608	85,840,447	85,826,195	334,768,060	337,380,214
9. Net settlement from (to) derivatives clearing organizations of contract markets	304,934,770	523,128,612	121,409,269	291,564,594	703,043,429	116,091,827	24,710,074	484,250,662	595,501,989	(43,437,405)	279,835,283
10. Exchange traded options											
A Value of open long option contracts	70,367,363,826	70,168,672,236	69,794,972,824	67,434,874,814	65,693,948,045	66,711,005,902	67,245,007,046	67,474,204,727	67,213,942,876	68,034,246,854	67,509,646,535
B Value of open short option contracts	(70,142,193,305)	(69,717,511,873)	(69,068,390,864)	(67,242,084,895)	(66,167,408,786)	(66,766,624,280)	(67,621,725,283)	(68,042,849,809)	(67,420,742,887)	(67,792,831,611)	(67,995,643,315)
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)	\$ 4,752,822,532	\$ 4,892,628,247	\$ 5,031,225,389	\$ 4,907,005,532	\$ 4,689,147,762	\$ 4,587,272,526	\$ 4,697,840,369	\$ 4,673,127,478	\$ 4,815,928,447	\$ 4,759,481,384	\$ 4,864,628,387
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	647,129,277	750,362,038	849,709,673	1,003,703,979	643,927,034	651,215,058	659,661,279	661,762,839	790,361,925	651,242,774	642,015,220
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	297,129,277	400,362,038	499,709,673	653,703,979	293,927,034	301,215,058	309,661,279	311,762,839	440,361,925	301,242,774	292,015,220