

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 30, 2025	June 27, 2025	June 26, 2025	June 25, 2025	June 24, 2025	June 23, 2025	June 20, 2025	June 19, 2025	June 18, 2025	June 17, 2025	June 16, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 3,826,076,669	\$ 4,303,646,193	\$ 4,080,486,756	\$ 4,179,813,545	\$ 4,024,733,593	\$ 3,919,649,965	\$ 5,605,353,176	\$ 4,503,311,558	\$ 4,512,139,799	\$ 4,127,784,510	\$ 4,322,683,803
B Securities (at market)	77,094,090	77,086,324	84,006,629	85,996,503	85,986,665	85,977,311	85,963,713	85,934,059	85,934,059	85,913,915	85,903,612
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	164,578,339	12,053,288	47,385,191	97,508,334	11,932,705	192,396,678	(8,020,910)	(442,422,037)	(480,300,963)	(398,947,796)	(964,172,864)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	62,429,475,208	61,887,944,892	60,183,602,962	56,558,075,275	56,739,994,305	55,798,030,911	55,225,398,949	66,125,734,414	66,023,277,055	68,625,633,610	68,624,920,556
B Deduct market value of open option contracts granted (sold) on a contract market	(62,461,077,352)	(62,342,707,435)	(60,492,416,989)	(56,932,370,532)	(57,016,570,521)	(56,326,973,401)	(56,633,157,510)	(65,915,638,631)	(65,821,257,923)	(68,098,891,600)	(68,033,611,298)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,036,146,954	3,938,023,262	3,903,064,549	3,989,023,125	3,846,076,747	3,669,081,464	4,275,537,418	4,356,919,363	4,319,792,027	4,341,492,639	4,035,723,809
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	27,070,344	27,345,861	27,512,950	28,139,178	26,577,729	25,702,918	24,727,239	22,336,714	22,382,518	23,380,436	24,920,305
Less: amount offset by customer securities	(27,070,344)	(27,345,861)	(27,512,950)	(27,498,067)	(26,577,729)	(25,702,918)	(24,727,239)	(22,336,714)	(22,382,518)	(23,380,436)	(24,920,305)
	-	-	-	641,111	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,036,146,954	\$ 3,938,023,262	\$ 3,903,064,549	\$ 3,989,664,236	\$ 3,846,076,747	\$ 3,669,081,464	\$ 4,275,537,418	\$ 4,356,919,363	\$ 4,319,792,027	\$ 4,341,492,639	\$ 4,035,723,809
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 99,598,848	\$ 66,840,976	\$ 52,398,880	\$ 45,977,154	\$ 44,391,406	\$ 42,705,715	\$ 48,699,872	\$ 177,270,437	\$ 37,808,247	\$ 31,731,384	\$ 61,568,412
B Securities representing investments of customers' funds (at market)	592,362,605	401,621,678	496,108,383	574,408,821	857,375,082	693,157,775	558,833,314	576,957,073	576,403,226	569,003,468	270,502,184
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	1,207,854,878	1,166,851,456	1,051,930,328	1,132,217,632	1,027,866,464	934,398,109	874,573,670	1,371,760,548	1,105,577,187	921,340,549	807,761,458
B Securities representing investments of customers' funds (at market)	2,891,089,814	2,896,835,780	2,894,914,377	2,771,655,792	2,916,423,383	3,997,954,146	2,811,000,497	2,594,661,293	2,594,311,367	2,605,963,500	2,805,203,118
C Securities held for particular customers or option customers in lieu of cash (at market)	77,094,090	77,086,324	84,006,629	85,996,503	85,986,665	85,977,311	85,963,713	85,934,059	85,934,059	85,913,915	85,903,612
9. Net settlement from (to) derivatives clearing organizations of contract markets	(94,725,261)	572,312,426	374,900,828	425,737,829	(129,995,973)	(889,989,194)	1,978,864,438	11,814,074	387,382,006	250,817,049	86,605,706
10. Exchange traded options											
A Value of open long option contracts	62,429,475,208	61,887,944,892	60,183,602,962	56,558,075,275	56,739,994,305	55,798,030,911	55,225,398,949	66,125,734,414	66,023,277,055	68,625,633,610	68,624,920,556
B Value of open short option contracts	(62,461,077,352)	(62,342,707,435)	(60,492,416,989)	(56,932,370,532)	(57,016,570,521)	(56,326,973,401)	(56,633,157,510)	(65,915,638,631)	(65,821,257,923)	(68,098,891,600)	(68,033,611,298)
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)	\$ 4,741,672,830	\$ 4,726,786,097	\$ 4,645,445,398	\$ 4,661,698,474	\$ 4,525,470,811	\$ 4,335,261,372	\$ 4,950,176,943	\$ 5,028,493,267	\$ 4,989,435,224	\$ 4,991,511,875	\$ 4,708,853,748
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	705,525,876	788,762,835	742,380,849	672,034,238	679,394,064	666,179,908	674,639,525	671,573,904	669,643,197	650,019,236	673,129,939
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	355,525,876	438,762,835	392,380,849	322,034,238	329,394,064	316,179,908	324,639,525	321,573,904	319,643,197	300,019,236	323,129,939

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 13, 2025	June 12, 2025	June 11, 2025	June 10, 2025	June 9, 2025	June 6, 2025	June 5, 2025	June 4, 2025	June 3, 2025	June 2, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 4,674,382,402	\$ 4,872,684,366	\$ 4,475,749,263	\$ 4,489,265,349	\$ 4,500,867,686	\$ 4,535,446,971	\$ 4,606,810,265	\$ 4,847,478,959	\$ 4,579,495,562	\$ 4,423,544,777
B Securities (at market)	85,898,383	85,868,738	93,857,398	88,890,032	88,880,372	88,871,577	88,845,615	88,833,488	88,817,100	88,806,374
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(691,260,067)	(1,127,277,691)	(1,056,226,792)	(1,058,785,445)	(961,483,493)	(950,458,649)	(729,533,317)	(841,884,241)	(832,510,141)	(754,096,467)
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	68,083,186,266	69,074,466,976	67,688,877,905	67,606,330,995	65,752,237,194	66,091,047,931	64,755,655,286	65,517,922,548	65,577,158,766	64,350,832,165
B Deduct market value of open option contracts granted (sold) on a contract market	(67,958,987,533)	(68,918,511,684)	(67,226,744,954)	(67,191,436,303)	(65,495,561,236)	(65,664,220,611)	(64,808,833,384)	(65,619,447,881)	(65,476,562,170)	(64,127,010,461)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,193,219,451	3,987,230,705	3,975,512,820	3,934,264,628	3,884,940,523	4,100,687,219	3,912,944,465	3,992,902,873	3,936,399,117	3,982,076,388
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	23,575,595	24,624,926	32,502,720	33,014,843	32,159,131	30,663,657	31,048,474	31,121,628	31,352,062	31,562,302
Less: amount offset by customer securities	(23,450,220)	(24,184,282)	(32,502,720)	(33,014,843)	(32,159,131)	(30,663,657)	(31,048,474)	(31,121,628)	(31,352,062)	(31,562,302)
	125,375	440,644	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,193,344,826	\$ 3,987,671,349	\$ 3,975,512,820	\$ 3,934,264,628	\$ 3,884,940,523	\$ 4,100,687,219	\$ 3,912,944,465	\$ 3,992,902,873	\$ 3,936,399,117	\$ 3,982,076,388
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 42,152,872	\$ 26,783,759	\$ 23,290,206	\$ 20,461,511	\$ 23,014,386	\$ 22,666,015	\$ 27,858,308	\$ 21,157,224	\$ 21,847,161	\$ 25,249,045
B Securities representing investments of customers' funds (at market)	533,673,411	613,464,588	589,878,988	580,568,983	505,120,798	505,120,800	704,377,365	591,158,714	499,160,187	502,875,968
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	1,021,407,616	928,698,734	766,648,614	712,355,236	647,038,165	787,168,743	743,962,088	878,267,095	831,881,599	925,811,116
B Securities representing investments of customers' funds (at market)	2,697,764,785	2,877,657,267	2,483,783,212	2,585,126,662	2,633,248,538	2,792,828,244	2,794,177,672	2,634,800,302	2,633,467,419	2,880,969,258
C Securities held for particular customers or option customers in lieu of cash (at market)	85,898,383	85,868,738	93,857,398	88,890,032	88,880,372	88,871,577	88,845,615	88,833,488	88,817,100	88,806,374
9. Net settlement from (to) derivatives clearing organizations of contract markets	348,701,668	452,985,585	200,198,529	195,975,928	474,454,710	116,947,199	251,757,811	523,958,847	460,617,272	23,232,671
10. Exchange traded options										
A Value of open long option contracts	68,083,186,266	69,074,466,976	67,688,877,905	67,606,330,995	65,752,237,194	66,091,047,931	64,755,655,286	65,517,922,548	65,577,158,766	64,350,832,165
B Value of open short option contracts	(67,958,987,533)	(68,918,511,684)	(67,226,744,954)	(67,191,436,303)	(65,495,561,236)	(65,664,220,611)	(64,808,833,384)	(65,619,447,881)	(65,476,562,170)	(64,127,010,461)
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)	\$ 4,853,797,468	\$ 5,141,413,963	\$ 4,619,789,898	\$ 4,598,273,044	\$ 4,628,432,927	\$ 4,740,429,898	\$ 4,557,800,761	\$ 4,636,650,337	\$ 4,636,387,334	\$ 4,670,766,136
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	660,452,642	1,153,742,614	644,277,078	664,008,416	743,492,404	639,742,679	644,856,296	643,747,464	699,988,217	688,689,748
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	310,452,642	803,742,614	294,277,078	314,008,416	393,492,404	289,742,679	294,856,296	293,747,464	349,988,217	338,689,748