

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	June 3, 2025	June 2, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A Cash	\$ 4,579,495,562	\$ 4,423,544,777
B Securities (at market)	88,817,100	88,806,374
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(832,510,141)	(754,096,467)
3. Exchange traded options		
A Add market value of open option contracts purchased on a contract market	65,577,158,766	64,350,832,165
B Deduct market value of open option contracts granted (sold) on a contract market	(65,476,562,170)	(64,127,010,461)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,936,399,117	3,982,076,388
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	31,352,062	31,562,302
Less: amount offset by customer securities	(31,352,062)	(31,562,302)
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6. Amount required to be segregated (add lines 4 and 5)	\$ 3,936,399,117	\$ 3,982,076,388
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A Cash	\$ 21,847,161	\$ 25,249,045
B Securities representing investments of customers' funds (at market)	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	831,881,599	925,811,116
B Securities representing investments of customers' funds (at market)	2,633,467,419	2,880,969,258
C Securities held for particular customers or option customers in lieu of cash (at market)	88,817,100	88,806,374
9. Net settlement from (to) derivatives clearing organizations of contract markets	460,617,272	23,232,671
10. Exchange traded options		
A Value of open long option contracts	65,577,158,766	64,350,832,165
B Value of open short option contracts	(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)	\$ 4,636,387,334	\$ 4,670,766,136
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	699,988,217	688,689,748
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	349,988,217	338,689,748