

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

	March 29, 2024	March 28, 2024	March 27, 2024	March 26, 2024	March 25, 2024	March 22, 2024	March 21, 2024	March 20, 2024	March 19, 2024	March 18, 2024	March 15, 2024	March 14, 2024	March 13, 2024	March 12, 2024
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>														
1. Net ledger balance														
A Cash	\$ 4,104,492,742	\$ 4,099,300,242	\$ 3,821,995,575	\$ 2,869,203,470	\$ 3,335,890,448	\$ 4,200,019,201	\$ 4,252,934,715	\$ 3,381,049,119	\$ 3,028,504,314	\$ 4,002,611,228	\$ 4,095,567,390	\$ 3,778,661,359	\$ 4,620,859,276	\$ 4,696,396,451
B Securities (at market)	112,472,483	112,472,483	85,852,665	76,013,756	76,004,489	75,997,254	75,964,221	115,949,773	115,933,161	115,918,386	115,904,957	115,859,421	115,846,447	115,834,544
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(184,658,339)	(184,651,219)	(352,236,959)	(147,644,673)	(271,284,265)	(318,506,302)	(316,089,650)	(330,058,450)	(142,228,924)	(22,349,208)	107,970,742	(428,735,562)	(522,150,055)	(603,342,835)
3. Exchange traded options														
A Add market value of open option contracts purchased on a contract market	63,096,773,848	63,096,773,848	67,964,352,820	66,428,561,208	67,597,158,383	67,259,907,096	68,214,261,840	66,127,482,810	64,035,055,123	62,360,629,413	61,279,774,014	75,852,132,009	76,745,141,777	75,982,752,328
B Deduct market value of open option contracts granted (sold) on a contract market	(63,184,881,376)	(63,184,881,376)	(67,725,556,881)	(65,448,275,459)	(66,895,134,355)	(67,329,563,662)	(68,418,126,027)	(65,529,957,187)	(63,175,818,909)	(62,610,013,911)	(61,778,967,092)	(75,595,624,926)	(77,272,231,135)	(76,561,471,588)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,944,199,358	3,939,013,978	3,794,407,220	3,777,858,302	3,842,634,700	3,887,853,587	3,808,945,099	3,764,466,065	3,861,444,765	3,846,795,908	3,820,250,011	3,722,292,301	3,687,466,310	3,630,168,900
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	47,135,572	47,137,648	16,433,294	16,901,355	16,682,841	15,233,278	15,299,005	45,418,757	44,796,750	44,549,022	70,833,445	40,104,324	40,178,044	40,322,246
Less: amount offset by customer securities	(47,135,572)	(47,137,648)	(16,433,294)	(16,901,355)	(16,682,838)	(15,233,278)	(15,299,005)	(45,418,757)	(44,636,789)	(44,549,022)	(41,661,873)	(40,104,324)	(40,178,044)	(40,322,246)
	-	-	-	-	3	-	-	-	159,961	-	29,171,572	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,944,199,358	\$ 3,939,013,978	\$ 3,794,407,220	\$ 3,777,858,302	\$ 3,842,634,703	\$ 3,887,853,587	\$ 3,808,945,099	\$ 3,764,466,065	\$ 3,861,604,726	\$ 3,846,795,908	\$ 3,849,421,583	\$ 3,722,292,301	\$ 3,687,466,310	\$ 3,630,168,900
<b>FUNDS IN SEGREGATED ACCOUNTS</b>														
7. Deposited in segregated funds bank accounts														
A Cash	\$ 24,529,859	\$ 26,990,228	\$ 22,230,198	\$ 21,393,673	\$ 32,039,100	\$ 45,494,992	\$ 34,144,946	\$ 25,639,630	\$ 25,187,990	\$ 25,291,644	\$ 22,630,285	\$ 24,522,366	\$ 22,972,070	\$ 44,989,395
B Securities representing investments of customers' funds (at market)	496,724,000	546,314,889	397,542,222	397,542,222	431,348,209	495,132,178	468,251,030	650,501,073	644,525,620	386,588,329	233,219,958	752,796,352	494,898,202	482,063,986
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	202,050,085	538,831,904	379,105,152	418,093,971	459,986,156	926,440,071	499,329,427	558,721,249	387,821,348	453,647,214	249,283,344	920,089,544	241,296,207	442,301,969
B Securities representing investments of customers' funds (at market)	3,040,575,359	2,990,984,470	2,728,192,395	2,744,645,846	3,457,911,465	3,267,710,622	2,606,317,983	2,290,301,807	3,553,059,157	3,693,733,874	3,634,166,793	3,546,072,192	3,565,336,868	3,587,166,023
C Securities held for particular customers or option customers in lieu of cash (at market)	112,472,483	112,472,483	85,852,665	76,013,756	76,004,489	75,997,254	75,964,221	115,949,773	115,933,161	115,918,386	115,904,957	115,859,421	115,846,447	115,834,544
9. Net settlement from (to) derivatives clearing organizations of contract markets	789,854,854	445,651,432	764,354,026	(223,280,876)	(673,152,719)	(210,957,262)	958,435,655	158,644,491	(1,109,832,754)	65,015,776	781,790,558	(1,275,267,473)	506,707,222	175,397,931
10. Exchange traded options														
A Value of open long option contracts	63,096,773,848	63,096,773,848	67,964,352,820	66,428,561,208	67,597,158,383	67,259,907,096	68,214,261,840	66,127,482,810	64,035,055,123	62,360,629,413	61,279,774,014	75,852,132,009	76,745,141,777	75,982,752,328
B Value of open short option contracts	(63,184,881,376)	(63,184,881,376)	(67,725,556,881)	(65,448,275,459)	(66,895,134,355)	(67,329,563,662)	(68,418,126,027)	(65,529,957,187)	(63,175,818,909)	(62,610,013,911)	(61,778,967,092)	(75,595,624,926)	(77,272,231,135)	(76,561,471,588)
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)	\$ 4,578,099,112	\$ 4,573,137,878	\$ 4,616,072,597	\$ 4,414,694,341	\$ 4,486,160,728	\$ 4,530,161,289	\$ 4,438,579,075	\$ 4,397,283,646	\$ 4,475,930,736	\$ 4,490,810,725	\$ 4,537,802,817	\$ 4,340,579,485	\$ 4,419,967,658	\$ 4,269,034,588
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	633,899,754	634,123,900	821,665,377	636,836,039	643,526,025	642,307,702	629,633,976	632,817,581	614,326,010	644,014,817	688,381,234	618,287,184	732,501,348	638,865,688
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	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	283,899,754	284,123,900	471,665,377	286,836,039	293,526,025	292,307,702	279,633,976	282,817,581	264,326,010	294,014,817	338,381,234	268,287,184	382,501,348	288,865,688

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

	March 11, 2024	March 8, 2024	March 7, 2024	March 6, 2024	March 5, 2024	March 4, 2024	March 1, 2024
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>							
1. Net ledger balance							
A Cash	\$ 4,723,087,272	\$ 4,412,518,524	\$ 5,326,435,938	\$ 3,862,193,437	\$ 6,290,528	\$ 4,197,537,493	\$ 4,227,755,855
B Securities (at market)	115,822,083	115,810,387	115,765,322	115,745,411	115,733,311	135,711,980	136,288,476
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(360,728,882)	(480,177,469)	(931,771,983)	(684,369,708)	3,266,788,232	(982,513,310)	(996,890,479)
3. Exchange traded options							
A Add market value of open option contracts purchased on a contract market	71,802,501,588	71,389,373,236	73,114,817,071	69,431,796,554	67,197,681,196	69,796,542,337	70,410,815,587
B Deduct market value of open option contracts granted (sold) on a contract market	(72,568,985,152)	(71,681,574,362)	(73,894,099,883)	(68,996,550,760)	(66,830,488,713)	(69,411,996,152)	(70,001,047,334)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,711,696,909	3,755,950,316	3,731,146,465	3,728,814,934	3,756,004,554	3,735,282,348	3,776,922,105
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,837,146	40,050,649	38,808,159	38,595,450	40,056,919	40,627,666	40,955,281
Less: amount offset by customer securities	(39,837,146)	(39,740,293)	(38,808,159)	(38,595,450)	(40,056,919)	(40,627,666)	(40,955,281)
	-	310,356	-	-	-	-	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 3,711,696,909</b>	<b>\$ 3,756,260,672</b>	<b>\$ 3,731,146,465</b>	<b>\$ 3,728,814,934</b>	<b>\$ 3,756,004,554</b>	<b>\$ 3,735,282,348</b>	<b>\$ 3,776,922,105</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>							
7. Deposited in segregated funds bank accounts							
A Cash	\$ 22,007,656	\$ 25,137,720	\$ 19,879,277	\$ 19,716,149	\$ 33,233,403	\$ 35,018,917	\$ 21,931,801
B Securities representing investments of customers' funds (at market)	483,059,164	507,956,711	580,657,422	569,702,553	571,694,347	390,251,026	379,296,157
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	586,406
8. Margins on deposit with derivatives clearing organizations of contract markets							
A Cash	824,519,432	643,696,005	360,807,349	159,062,960	315,201,792	242,444,171	69,032,301
B Securities representing investments of customers' funds (at market)	3,167,277,062	3,847,067,279	2,926,139,968	3,022,375,468	3,012,712,356	3,197,505,488	3,642,434,988
C Securities held for particular customers or option customers in lieu of cash (at market)	115,822,083	115,810,387	115,765,322	115,745,411	115,733,311	135,711,980	135,702,070
9. Net settlement from (to) derivatives clearing organizations of contract markets	492,121,930	(461,711,296)	1,525,449,947	161,611,288	56,830,026	379,507,068	(163,610,689)
10. Exchange traded options							
A Value of open long option contracts	71,802,501,588	71,389,373,236	73,114,817,071	69,431,796,554	67,197,681,196	69,796,542,337	70,410,815,587
B Value of open short option contracts	(72,568,985,152)	(71,681,574,362)	(73,894,099,883)	(68,996,550,760)	(66,830,488,713)	(69,411,996,152)	(70,001,047,334)
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)	\$ 4,338,323,763	\$ 4,385,755,680	\$ 4,749,416,473	\$ 4,483,459,623	\$ 4,472,597,718	\$ 4,764,984,835	\$ 4,495,141,287
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	626,626,854	629,495,008	1,018,270,008	754,644,689	716,593,164	1,029,702,487	718,219,182
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	276,626,854	279,495,008	668,270,008	404,644,689	366,593,164	679,702,487	368,219,182