

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	July 31, 2024	July 30, 2024	July 29, 2024	July 26, 2024	July 25, 2024	July 24, 2024	July 23, 2024	July 22, 2024	July 19, 2024	July 18, 2024	July 17, 2024	July 16, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 3,320,528,769	\$ 2,261,131,942	\$ 2,447,483,326	\$ 2,481,604,690	\$ 2,200,295,718	\$ 2,755,993,151	\$ 2,857,282,235	\$ 2,955,637,275	\$ 2,579,072,910	\$ 3,006,742,520	\$ 2,867,867,107	\$ 4,063,326,322
B Securities (at market)	100,332,654	100,307,291	99,200,460	99,187,470	99,143,590	99,126,774	74,790,699	84,777,395	84,770,703	84,740,538	84,729,342	84,719,018
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	612,746,393	979,245,323	892,257,435	863,513,628	1,175,043,908	967,670,035	372,463,492	326,022,365	635,055,715	506,659,930	226,880,929	(401,831,645)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	62,637,045,095	61,751,758,621	61,203,704,015	61,413,299,133	62,513,708,484	62,153,203,328	62,272,475,081	62,021,532,354	60,876,463,697	68,702,210,039	69,524,754,470	71,641,803,630
B Deduct market value of open option contracts granted (sold) on a contract market	(62,842,458,821)	(61,245,800,314)	(60,751,585,050)	(61,027,499,584)	(62,103,802,026)	(62,125,435,317)	(61,813,239,617)	(61,516,284,668)	(60,182,956,392)	(68,369,063,008)	(68,849,556,812)	(71,670,502,228)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,828,194,090	3,846,642,863	3,891,060,186	3,830,105,337	3,884,389,674	3,850,557,971	3,763,771,890	3,871,684,721	3,992,406,633	3,931,290,019	3,854,675,036	3,717,515,097
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	23,345,025	23,850,679	21,754,408	23,140,756	21,362,211	25,318,855	8,933,011	84	-	284,736	3,687	157,945
Less: amount offset by customer securities	(23,345,025)	(23,850,679)	(21,754,408)	(23,140,756)	(21,362,039)	(21,556,735)	(50,844)	-	-	(50,090)	(3,687)	(157,930)
	-	-	-	-	172	3,762,120	8,882,167	84	-	234,646	-	15
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,828,194,090	\$ 3,846,642,863	\$ 3,891,060,186	\$ 3,830,105,337	\$ 3,884,389,846	\$ 3,854,320,091	\$ 3,772,654,057	\$ 3,871,684,805	\$ 3,992,406,633	\$ 3,931,524,665	\$ 3,854,675,036	\$ 3,717,515,112
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 16,941,739	\$ 18,028,965	\$ 18,486,461	\$ 33,580,131	\$ 38,678,610	\$ 45,806,815	\$ 39,272,769	\$ 42,486,546	\$ 38,683,039	\$ 25,199,211	\$ 18,499,278	\$ 30,418,897
B Securities representing investments of customers' funds (at market)	466,899,833	651,176,124	351,106,919	329,286,928	441,786,040	721,729,699	397,722,608	380,861,639	586,638,581	392,129,495	676,474,253	441,188,987
C Securities held for particular customers or option customers in lieu of cash (at market)	783,000	780,828	779,906	779,984	778,766	778,438	778,141	777,781	777,906	778,688	779,547	779,641
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	50,876,262	357,622,510	344,359,827	97,383,866	570,338,412	507,658,591	331,242,607	278,701,610	502,110,340	695,756,723	357,134,948	248,998,583
B Securities representing investments of customers' funds (at market)	3,080,276,390	2,888,597,322	3,066,209,778	3,061,194,528	3,069,990,637	2,913,641,973	2,845,145,456	2,905,616,884	3,005,883,801	2,836,133,457	3,495,824,337	3,332,869,600
C Securities held for particular customers or option customers in lieu of cash (at market)	99,549,654	99,526,462	98,420,554	98,407,486	98,364,824	98,348,337	74,012,559	83,999,614	83,992,796	83,961,851	83,949,795	83,939,377
9. Net settlement from (to) derivatives clearing organizations of contract markets	1,209,866,609	(64,631,994)	171,236,697	469,113,534	(113,051,876)	168,944,831	240,536,114	300,241,098	(297,997,919)	187,334,842	(819,383,333)	243,861,882
10. Exchange traded options												
A Value of open long option contracts	62,637,045,095	61,751,758,621	61,203,704,015	61,413,299,133	62,513,708,484	62,153,203,328	62,272,475,081	62,021,532,354	60,876,463,697	68,702,210,039	69,524,754,470	71,641,803,630
B Value of open short option contracts	(62,842,458,821)	(61,245,800,314)	(60,751,585,050)	(61,027,499,584)	(62,103,802,026)	(62,125,435,317)	(61,813,239,617)	(61,516,284,668)	(60,182,956,392)	(68,369,063,008)	(68,849,556,812)	(71,670,502,228)
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)	\$ 4,719,779,761	\$ 4,457,058,524	\$ 4,502,719,107	\$ 4,475,546,006	\$ 4,516,791,871	\$ 4,484,676,695	\$ 4,387,945,718	\$ 4,497,932,858	\$ 4,613,595,849	\$ 4,554,441,298	\$ 4,488,476,483	\$ 4,353,358,369
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	891,585,671	610,415,661	611,658,921	645,440,669	632,402,025	630,356,604	615,291,661	626,248,053	621,189,216	622,916,633	633,801,447	635,843,257
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	541,585,671	260,415,661	261,658,921	295,440,669	282,402,025	280,356,604	265,291,661	276,248,053	271,189,216	272,916,633	283,801,447	285,843,257

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	July 15, 2024	July 12, 2024	July 11, 2024	July 10, 2024	July 9, 2024	July 8, 2024	July 5, 2024	July 4, 2024	July 3, 2024	July 2, 2024	July 1, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 3,869,241,518	\$ 3,513,045,684	\$ 3,701,797,141	\$ 3,598,398,781	\$ 3,238,479,543	\$ 3,366,333,873	\$ 3,558,475,616	\$ 2,944,971,189	\$ 2,957,600,925	\$ 2,842,680,794	\$ 2,572,147,419
B Securities (at market)	84,708,493	84,699,549	84,665,311	127,632,171	127,621,326	127,603,948	127,589,992	88,305,294	88,305,294	88,281,417	88,268,251
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(249,006,340)	(179,086,308)	(36,843,791)	(513,824,878)	(249,376,657)	(237,012,278)	(241,262,030)	(183,956,167)	(180,772,585)	(63,811,488)	55,171,862
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	68,961,925,297	66,035,228,782	66,342,146,248	68,997,120,202	64,791,822,930	63,718,641,455	63,285,690,721	62,183,506,981	62,185,722,299	60,630,756,673	58,892,994,398
B Deduct market value of open option contracts granted (sold) on a contract market	(68,964,504,530)	(65,814,174,728)	(66,335,468,953)	(68,637,771,119)	(64,287,998,961)	(63,342,607,332)	(63,113,052,646)	(61,486,118,803)	(61,487,873,711)	(59,835,826,002)	(57,910,982,201)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,702,364,438	3,639,712,979	3,756,295,956	3,571,555,157	3,620,548,181	3,632,959,666	3,617,441,653	3,546,708,494	3,562,982,222	3,662,081,394	3,697,599,729
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,594,232	858,400	652,347	41,059,855	41,191,249	39,972,424	78,038,408	762,298	738,997	495,332	-
Less: amount offset by customer securities	(1,532,997)	(628,268)	-	(41,059,855)	(41,191,249)	(39,972,424)	(78,038,408)	(762,298)	(738,997)	-	-
	61,235	230,132	652,347	-	-	-	-	-	-	495,332	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,702,425,673	\$ 3,639,943,111	\$ 3,756,948,303	\$ 3,571,555,157	\$ 3,620,548,181	\$ 3,632,959,666	\$ 3,617,441,653	\$ 3,546,708,494	\$ 3,562,982,222	\$ 3,662,576,726	\$ 3,697,599,729
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 31,240,044	\$ 14,941,486	\$ 10,124,487	\$ 9,695,303	\$ 9,391,791	\$ 3,411,044	\$ 8,151,597	\$ 673,286	\$ 9,728,736	\$ 20,768,121	\$ 13,763,534
B Securities representing investments of customers' funds (at market)	339,205,343	440,197,165	687,257,588	499,296,401	497,312,766	631,897,747	482,435,499	514,173,668	514,173,668	743,671,343	498,828,136
C Securities held for particular customers or option customers in lieu of cash (at market)	778,547	778,813	777,734	775,438	775,344	775,313	775,703	773,531	773,531	772,016	771,500
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	162,466,486	297,362,471	604,984,726	397,986,786	548,795,501	497,576,930	530,283,112	501,373,240	461,312,939	505,808,366	373,312,292
B Securities representing investments of customers' funds (at market)	3,090,645,840	2,984,123,410	2,843,419,129	2,538,754,129	2,538,404,129	2,538,403,629	2,185,575,379	2,175,632,129	2,175,632,129	1,972,513,879	2,004,986,866
C Securities held for particular customers or option customers in lieu of cash (at market)	83,929,946	83,920,736	83,887,576	126,856,733	126,845,983	126,828,635	126,814,288	87,531,763	87,531,763	87,509,402	87,496,751
9. Net settlement from (to) derivatives clearing organizations of contract markets	658,249,196	342,674,897	138,372,577	253,444,546	(7,279,673)	55,235,804	713,367,928	161,253,936	207,950,961	129,736,422	325,335,052
10. Exchange traded options											
A Value of open long option contracts	68,961,925,297	66,035,228,782	66,342,146,248	68,997,120,202	64,791,822,930	63,718,641,455	63,285,690,721	62,183,506,981	62,185,722,299	60,630,756,673	58,892,994,398
B Value of open short option contracts	(68,964,504,530)	(65,814,174,728)	(66,335,468,953)	(68,637,771,119)	(64,287,998,961)	(63,342,607,332)	(63,113,052,646)	(61,486,118,803)	(61,487,873,711)	(59,835,826,002)	(57,910,982,201)
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)	\$ 4,363,936,169	\$ 4,385,053,032	\$ 4,375,501,112	\$ 4,186,158,419	\$ 4,218,069,810	\$ 4,230,163,225	\$ 4,220,041,581	\$ 4,138,799,731	\$ 4,154,952,315	\$ 4,255,710,220	\$ 4,286,506,328
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	661,510,496	745,109,921	618,552,809	614,603,262	597,521,629	597,203,559	602,599,928	592,091,237	591,970,093	593,133,494	588,906,599
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	311,510,496	395,109,921	268,552,809	264,603,262	247,521,629	247,203,559	252,599,928	242,091,237	241,970,093	243,133,494	238,906,599