

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	September 30, 2024	September 27, 2024	September 26, 2024	September 25, 2024	September 24, 2024	September 23, 2024	September 20, 2024	September 19, 2024	September 18, 2024	September 17, 2024	September 16, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 4,310,874,851	\$ 3,871,365,059	\$ 4,002,458,358	\$ 3,977,725,606	\$ 3,616,571,812	\$ 3,434,290,163	\$ 5,652,407,019	\$ 3,619,840,017	\$ 3,845,460,451	\$ 3,943,860,737	\$ 3,968,228,409
B Securities (at market)	107,782,767	107,788,971	105,285,528	110,276,860	110,278,255	120,238,783	120,221,196	120,169,716	120,139,945	120,103,681	120,098,041
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(462,738,400)	(447,450,293)	(455,840,775)	(256,131,084)	(436,699,283)	(306,826,883)	(215,068,046)	(948,283,136)	(110,325,664)	(315,980,484)	(255,537,536)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	61,713,022,623	62,812,223,362	62,562,406,344	59,438,017,929	59,965,294,653	58,805,954,872	56,221,109,858	70,212,397,821	65,049,748,129	65,928,262,164	65,587,192,441
B Deduct market value of open option contracts granted (sold) on a contract market	(61,853,858,885)	(62,589,819,440)	(62,760,507,710)	(59,552,661,750)	(59,772,069,994)	(58,489,727,807)	(58,151,775,084)	(68,247,498,842)	(65,331,960,232)	(66,127,961,325)	(65,844,970,129)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,815,082,956	3,754,107,659	3,453,801,745	3,717,227,561	3,483,375,443	3,563,929,128	3,626,894,943	4,756,625,576	3,573,062,629	3,548,284,773	3,575,011,226
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	42,162,059	43,479,378	43,351,841	47,586,480	48,832,737	49,251,599	50,124,974	50,160,815	49,579,698	48,745,752	50,030,687
Less: amount offset by customer securities	(41,930,690)	(43,479,378)	(43,351,841)	(47,586,480)	(48,832,737)	(49,251,599)	(50,124,974)	(50,160,815)	(49,579,698)	(48,744,843)	(50,030,687)
	231,369	-	-	-	-	-	-	-	-	909	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,815,314,325	\$ 3,754,107,659	\$ 3,453,801,745	\$ 3,717,227,561	\$ 3,483,375,443	\$ 3,563,929,128	\$ 3,626,894,943	\$ 4,756,625,576	\$ 3,573,062,629	\$ 3,548,285,682	\$ 3,575,011,226
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 18,989,040	\$ 25,538,113	\$ 22,861,586	\$ 36,183,461	\$ 32,495,550	\$ 25,451,774	\$ 24,625,945	\$ 22,871,627	\$ 23,232,333	\$ 23,186,058	\$ 27,066,268
B Securities representing investments of customers' funds (at market)	380,290,693	372,322,831	385,270,607	468,853,982	424,034,757	662,384,392	198,460,000	198,460,000	583,696,346	462,192,577	474,144,370
C Securities held for particular customers or option customers in lieu of cash (at market)	794,516	795,938	794,500	795,469	796,469	795,625	795,563	795,609	795,344	795,906	796,766
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	585,291,880	439,084,172	278,713,395	651,047,965	63,942,472	1,618,272,317	213,416,781	48,780,681	391,385,793	130,707,536	351,474,699
B Securities representing investments of customers' funds (at market)	3,099,705,092	3,304,203,342	3,306,070,842	2,803,976,759	3,009,604,571	3,613,236,710	2,852,218,832	3,491,186,832	3,260,056,622	3,526,047,331	4,027,123,831
C Securities held for particular customers or option customers in lieu of cash (at market)	106,988,252	106,993,034	104,491,028	109,481,392	109,481,786	119,443,158	119,425,634	119,374,107	119,344,601	119,307,775	119,301,275
9. Net settlement from (to) derivatives clearing organizations of contract markets	385,117,972	(101,258,836)	166,379,282	389,759,893	283,886,096	(2,168,344,809)	3,825,261,773	(188,491,391)	97,458,846	119,908,247	(521,900,470)
10. Exchange traded options											
A Value of open long option contracts	61,713,022,623	62,812,223,362	62,562,406,344	59,438,017,929	59,965,294,653	58,805,954,872	56,221,109,858	70,212,397,821	65,049,748,129	65,928,262,164	65,587,192,441
B Value of open short option contracts	(61,853,858,885)	(62,589,819,440)	(62,760,507,710)	(59,552,661,750)	(59,772,069,994)	(58,489,727,807)	(58,151,775,084)	(68,247,498,842)	(65,331,960,232)	(66,127,961,325)	(65,844,970,129)
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)	\$ 4,436,341,183	\$ 4,370,082,516	\$ 4,066,479,874	\$ 4,345,455,100	\$ 4,117,466,360	\$ 4,187,466,232	\$ 5,303,539,302	\$ 5,657,876,444	\$ 4,193,757,782	\$ 4,182,446,269	\$ 4,220,229,051
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	621,026,858	615,974,857	612,678,129	628,227,539	634,090,917	623,537,104	1,676,644,359	901,250,868	620,695,153	634,160,587	645,217,825
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	271,026,858	265,974,857	262,678,129	278,227,539	284,090,917	273,537,104	1,326,644,359	551,250,868	270,695,153	284,160,587	295,217,825

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	September 13, 2024	September 12, 2024	September 11, 2024	September 10, 2024	September 9, 2024	September 6, 2024	September 5, 2024	September 4, 2024	September 3, 2024	September 2, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 4,378,528,787	\$ 4,447,211,489	\$ 2,859,194,663	\$ 2,749,550,027	\$ 2,743,789,991	\$ 3,025,097,259	\$ 3,248,582,819	\$ 2,948,762,603	\$ 2,781,203,927	\$ 3,912,326,527
B Securities (at market)	120,058,151	119,981,056	119,956,757	124,961,214	124,928,862	124,922,222	124,845,437	95,824,538	95,794,102	105,781,489
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(35,707,553)	207,714,609	496,746,675	967,136,101	1,164,462,526	1,589,839,071	1,078,913,451	1,037,857,895	943,188,837	91,108,703
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	64,479,395,365	63,821,360,609	64,257,502,319	63,444,740,159	62,829,557,903	64,113,947,656	63,793,531,904	64,928,298,358	64,179,391,082	64,747,001,446
B Deduct market value of open option contracts granted (sold) on a contract market	(65,285,938,271)	(64,932,484,224)	(64,041,633,686)	(63,636,107,945)	(62,965,130,927)	(64,969,732,569)	(64,425,261,897)	(65,097,465,924)	(64,246,847,063)	(65,213,672,060)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,656,336,479	3,663,783,539	3,691,766,728	3,650,279,556	3,897,608,355	3,884,073,639	3,820,611,714	3,913,277,470	3,752,730,885	3,642,546,105
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,682,704	49,851,603	50,187,503	50,151,202	50,295,678	50,180,497	48,824,033	18,835,652	29,759,281	20,545,015
Less: amount offset by customer securities	(48,682,704)	(49,851,603)	(50,187,503)	(50,151,202)	(50,295,678)	(50,180,497)	(48,824,033)	(18,522,942)	(19,589,279)	(20,545,015)
	-	-	-	-	-	-	-	312,710	10,170,002	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,656,336,479	\$ 3,663,783,539	\$ 3,691,766,728	\$ 3,650,279,556	\$ 3,897,608,355	\$ 3,884,073,639	\$ 3,820,611,714	\$ 3,913,590,180	\$ 3,762,900,887	\$ 3,642,546,105
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 25,231,878	\$ 15,367,663	\$ 15,615,950	\$ 9,155,894	\$ 8,467,306	\$ 23,521,759	\$ 23,212,080	\$ 25,580,254	\$ 61,025,741	\$ (671,280,898)
B Securities representing investments of customers' funds (at market)	390,634,261	568,862,150	375,449,610	239,198,332	285,558,054	700,438,471	476,852,932	550,563,270	559,491,520	502,620,755
C Securities held for particular customers or option customers in lieu of cash (at market)	796,094	794,953	795,313	796,078	794,547	794,781	793,125	792,672	790,516	789,328
8. Margins on deposit with derivatives clearing organizations of contract markets										
A Cash	46,788,981	194,146,228	418,573,685	179,805,064	494,954,830	786,341,597	768,080,428	739,799,613	738,846,574	458,584,495
B Securities representing investments of customers' funds (at market)	4,400,283,814	3,133,636,506	3,664,524,416	3,766,088,926	4,066,977,918	3,752,951,234	3,400,456,358	3,110,647,187	3,787,201,187	3,496,302,992
C Securities held for particular customers or option customers in lieu of cash (at market)	119,262,058	119,186,103	119,161,444	124,165,136	124,134,315	124,127,440	124,052,312	95,031,866	95,003,586	104,992,161
9. Net settlement from (to) derivatives clearing organizations of contract markets	162,896,925	1,465,473,084	(479,250,652)	153,336,055	(311,428,504)	(7,800,653)	292,336,840	203,066,280	(794,764,784)	844,792,078
10. Exchange traded options										
A Value of open long option contracts	64,479,395,365	63,821,360,609	64,257,502,319	63,444,740,159	62,829,557,903	64,113,947,656	63,793,531,904	64,928,298,358	64,179,391,082	64,747,001,446
B Value of open short option contracts	(65,285,938,271)	(64,932,484,224)	(64,041,633,686)	(63,636,107,945)	(62,965,130,927)	(64,969,732,569)	(64,425,261,897)	(65,097,465,924)	(64,246,847,063)	(65,213,672,060)
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)	\$ 4,339,351,105	\$ 4,386,343,072	\$ 4,330,738,399	\$ 4,281,177,699	\$ 4,533,885,442	\$ 4,524,589,716	\$ 4,454,054,082	\$ 4,556,313,576	\$ 4,380,138,359	\$ 4,270,130,297
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	683,014,626	722,559,533	638,971,671	630,898,143	636,277,087	640,516,077	633,442,368	642,723,396	617,237,472	627,584,192
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	333,014,626	372,559,533	288,971,671	280,898,143	286,277,087	290,516,077	283,442,368	292,723,396	267,237,472	277,584,192