

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	April 30, 2025	April 29, 2025	April 28, 2025	April 25, 2025	April 24, 2025	April 23, 2025	April 22, 2025	April 21, 2025	April 18, 2025	April 17, 2025	April 16, 2025	April 15, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 4,436,988,049	\$ 4,347,829,295	\$ 4,217,635,381	\$ 4,568,900,371	\$ 4,138,692,181	\$ 4,664,287,037	\$ 3,737,302,447	\$ 3,576,309,322	\$ 5,133,633,694	\$ 5,127,181,783	\$ 4,306,663,485	\$ 4,528,075,995
B Securities (at market)	338,137,546	338,023,562	613,961,176	613,356,129	611,219,745	609,611,108	617,294,198	620,020,861	614,013,367	613,209,972	619,709,351	613,956,016
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(127,545,427)	(261,869,233)	(267,952,000)	(84,582,270)	(73,893,146)	(59,292,246)	(58,943,880)	(22,192,010)	(94,652,652)	(94,898,132)	(43,572,532)	(123,115,729)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	67,737,440,059	67,514,996,681	67,169,222,611	66,631,581,370	69,503,690,946	70,860,357,107	74,143,917,333	80,432,754,966	71,849,202,374	71,849,352,214	79,139,457,719	72,092,592,784
B Deduct market value of open option contracts granted (sold) on a contract market	(68,335,976,562)	(67,944,471,313)	(67,717,837,163)	(67,604,875,261)	(70,050,105,970)	(71,962,497,602)	(74,295,701,746)	(80,633,894,754)	(73,344,797,832)	(73,345,356,842)	(80,251,474,894)	(73,063,328,206)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,049,043,665	3,994,508,992	4,015,030,005	4,124,380,339	4,129,603,756	4,112,465,404	4,143,868,352	3,972,998,385	4,157,398,951	4,149,488,995	3,770,783,129	4,048,180,860
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	33,077,780	33,634,568	33,502,421	31,778,130	27,388,932	27,398,625	26,725,343	27,514,248	26,934,184	26,927,742	32,271,696	32,648,824
Less: amount offset by customer securities	(33,077,780)	(33,634,568)	(33,502,421)	(31,778,130)	(27,388,932)	(27,398,625)	(26,725,343)	(27,514,248)	(26,934,184)	(26,927,742)	(32,271,696)	(32,648,824)
	-	-	-	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,049,043,665	\$ 3,994,508,992	\$ 4,015,030,005	\$ 4,124,380,339	\$ 4,129,603,756	\$ 4,112,465,404	\$ 4,143,868,352	\$ 3,972,998,385	\$ 4,157,398,951	\$ 4,149,488,995	\$ 3,770,783,129	\$ 4,048,180,860
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 51,375,023	\$ 48,764,575	\$ 37,771,232	\$ 19,139,698	\$ 22,788,178	\$ 20,086,649	\$ 46,710,441	\$ 20,509,116	\$ 31,194,692	\$ 24,127,067	\$ 24,247,479	\$ 20,549,100
B Securities representing investments of customers' funds (at market)	849,377,271	558,621,583	653,301,698	351,677,062	806,938,321	598,153,284	395,428,464	550,112,483	869,259,988	869,288,202	488,470,609	567,239,860
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	1,087,674,767	1,061,511,611	960,054,675	945,475,709	1,027,163,534	984,495,756	1,359,365,419	1,383,444,320	1,343,775,793	1,099,883,429	930,619,273	1,055,172,824
B Securities representing investments of customers' funds (at market)	2,697,881,719	2,998,068,546	3,184,330,887	3,029,509,056	3,227,885,311	2,882,748,369	2,633,889,104	3,461,189,082	3,459,399,242	3,458,882,186	3,148,170,872	3,022,157,489
C Securities held for particular customers or option customers in lieu of cash (at market)	338,137,546	338,023,562	613,961,176	613,356,129	611,219,745	609,611,108	617,294,198	620,020,861	614,013,367	613,209,972	619,709,351	613,956,016
9. Net settlement from (to) derivatives clearing organizations of contract markets	279,173,091	76,216,368	(223,993,963)	797,363,182	(364,059,492)	1,001,411,203	128,682,901	(1,200,821,107)	(12,435,685)	236,185,911	329,801,303	397,196,429
10. Exchange traded options												
A Value of open long option contracts	67,737,440,059	67,514,996,681	67,169,222,611	66,631,581,370	69,503,690,946	70,860,357,107	74,143,917,333	80,432,754,966	71,849,202,374	71,849,352,214	79,139,457,719	72,092,592,784
B Value of open short option contracts	(68,335,976,562)	(67,944,471,313)	(67,717,837,163)	(67,604,875,261)	(70,050,105,970)	(71,962,497,602)	(74,295,701,746)	(80,633,894,754)	(73,344,797,832)	(73,345,356,842)	(80,251,474,894)	(73,063,328,206)
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)	\$ 4,705,082,914	\$ 4,651,731,613	\$ 4,676,811,153	\$ 4,783,226,945	\$ 4,785,520,573	\$ 4,994,365,874	\$ 5,029,586,114	\$ 4,633,314,967	\$ 4,809,611,939	\$ 4,805,572,139	\$ 4,429,001,712	\$ 4,705,536,296
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	656,039,249	657,222,621	661,781,148	658,846,606	655,916,817	881,900,470	885,717,762	660,316,582	652,212,988	656,083,144	658,218,583	657,355,436
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	306,039,249	307,222,621	311,781,148	308,846,606	305,916,817	531,900,470	535,717,762	310,316,582	302,212,988	306,083,144	308,218,583	307,355,436

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	April 14, 2025	April 11, 2025	April 10, 2025	April 9, 2025	April 8, 2025	April 7, 2025	April 4, 2025	April 3, 2025	April 2, 2025	April 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 4,396,233,039	\$ 4,459,047,838	\$ 4,058,405,530	\$ 4,835,566,574	\$ 4,088,510,605	\$ 4,410,385,930	\$ 4,756,817,802	\$ 2,965,663,182	\$ 4,094,714,279	\$ 3,958,869,015
B Securities (at market)	618,578,834	587,661,041	579,655,198	497,166,256	268,883,363	82,421,657	82,422,130	80,731,285	100,708,564	100,695,174
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(160,014,092)	(228,340,573)	(252,079,164)	(329,400,789)	(808,672,623)	(574,984,982)	(646,390,376)	111,801,376	(171,701,293)	(66,477,288)
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	73,102,675,103	81,619,276,449	87,883,141,352	74,051,934,806	107,628,936,512	98,232,016,359	95,181,302,719	65,972,792,594	51,904,275,283	51,779,133,643
B Deduct market value of open option contracts granted (sold) on a contract market	(73,918,624,707)	(82,432,393,355)	(88,266,044,595)	(74,300,417,071)	(107,464,033,391)	(97,839,643,570)	(94,834,341,181)	(65,655,260,260)	(52,370,681,902)	(52,083,492,092)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,038,848,177	4,005,251,400	4,003,078,321	4,754,849,776	3,713,624,466	4,310,195,394	4,539,811,094	3,475,728,177	3,557,314,931	3,688,728,452
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	35,768,862	39,492,889	36,166,922	46,051,493	34,436,749	35,438,424	41,014,318	35,638,843	35,090,350	32,930,721
Less: amount offset by customer securities	(35,768,862)	(35,838,857)	(36,166,922)	(34,778,168)	(34,436,749)	(35,438,424)	(35,611,776)	(35,638,843)	(35,090,350)	(32,930,721)
	-	3,654,032	-	11,273,325	-	-	5,402,542	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,038,848,177	\$ 4,008,905,432	\$ 4,003,078,321	\$ 4,766,123,101	\$ 3,713,624,466	\$ 4,310,195,394	\$ 4,545,213,636	\$ 3,475,728,177	\$ 3,557,314,931	\$ 3,688,728,452
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 62,838,419	\$ 23,589,251	\$ 54,033,548	\$ 48,396,840	\$ 23,977,725	\$ 21,335,826	\$ 36,184,001	\$ 37,533,440	\$ 39,976,770	\$ 46,309,007
B Securities representing investments of customers' funds (at market)	610,025,266	402,392,994	223,532,394	218,560,644	215,580,314	470,896,594	620,827,538	753,652,640	259,420,450	828,902,826
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	1,112,338,625	929,189,771	800,313,701	1,261,903,501	1,205,757,359	1,205,674,661	1,143,732,045	919,983,951	673,737,477	664,585,930
B Securities representing investments of customers' funds (at market)	3,014,416,610	2,808,952,428	3,005,999,149	3,141,691,697	3,153,903,082	3,386,349,165	3,187,888,956	3,129,704,627	3,094,178,251	3,270,454,360
C Securities held for particular customers or option customers in lieu of cash (at market)	618,578,834	587,661,041	579,655,198	497,166,256	268,883,363	82,421,657	82,422,130	80,731,285	100,708,564	100,695,174
9. Net settlement from (to) derivatives clearing organizations of contract markets	91,067,933	754,150,352	477,309,584	1,024,768,104	(404,254,224)	125,655,699	238,536,243	(1,085,811,916)	520,945,591	(260,267,594)
10. Exchange traded options										
A Value of open long option contracts	73,102,675,103	81,619,276,449	87,883,141,352	74,051,934,806	107,628,936,512	98,232,016,359	95,181,302,719	65,972,792,594	51,904,275,283	51,779,133,643
B Value of open short option contracts	(73,918,624,707)	(82,432,393,355)	(88,266,044,595)	(74,300,417,071)	(107,464,033,391)	(97,839,643,570)	(94,834,341,181)	(65,655,260,260)	(52,370,681,902)	(52,083,492,092)
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)	\$ 4,693,316,083	\$ 4,692,818,931	\$ 4,757,940,331	\$ 5,944,004,777	\$ 4,628,750,740	\$ 5,684,706,391	\$ 5,656,552,451	\$ 4,153,326,361	\$ 4,222,560,484	\$ 4,346,321,254
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	654,467,906	683,913,499	754,862,010	1,177,881,676	915,126,274	1,374,510,997	1,111,338,815	677,598,184	665,245,553	657,592,802
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	304,467,906	333,913,499	404,862,010	827,881,676	565,126,274	1,024,510,997	761,338,815	327,598,184	315,245,553	307,592,802