

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	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	April 14, 2025	April 11, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 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	\$ 4,396,233,039	\$ 4,459,047,838
B Securities (at market)	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	618,578,834	587,661,041
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(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)	(160,014,092)	(228,340,573)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	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	73,102,675,103	81,619,276,449
B Deduct market value of open option contracts granted (sold) on a contract market	(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)	(73,918,624,707)	(82,432,393,355)
4. Net equity (deficit) (add lines 1, 2 and 3)	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	4,038,848,177	4,005,251,400
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	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	35,768,862	39,492,889
Less: amount offset by customer securities	(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)	(35,768,862)	(35,838,857)
	-	-	-	-	-	-	-	-	-	-	-	3,654,032
6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 4,038,848,177	\$ 4,008,905,432
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 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	\$ 62,838,419	\$ 23,589,251
B Securities representing investments of customers' funds (at market)	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	610,025,266	402,392,994
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	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	1,112,338,625	929,189,771
B Securities representing investments of customers' funds (at market)	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	3,014,416,610	2,808,952,428
C Securities held for particular customers or option customers in lieu of cash (at market)	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	618,578,834	587,661,041
9. Net settlement from (to) derivatives clearing organizations of contract markets	(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	91,067,933	754,150,352
10. Exchange traded options												
A Value of open long option contracts	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	73,102,675,103	81,619,276,449
B Value of open short option contracts	(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)	(73,918,624,707)	(82,432,393,355)
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)	\$ 4,676,811,153	\$ 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	\$ 4,693,316,083	\$ 4,692,818,931
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	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	654,467,906	683,913,499
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	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	304,467,906	333,913,499

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

	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	\$ 4,058,405,530	\$ 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)	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	(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	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	(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)	4,003,078,321	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	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	(36,166,922)	(34,778,168)	(34,436,749)	(35,438,424)	(35,611,776)	(35,638,843)	(35,090,350)	(32,930,721)
	-	11,273,325	-	-	5,402,542	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 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	\$ 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)	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	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)	3,005,999,149	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)	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	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	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	(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)	\$ 4,757,940,331	\$ 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)	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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	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