

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	March 31, 2025	March 28, 2025	March 27, 2025	March 26, 2025	March 25, 2025	March 24, 2025	March 21, 2025	March 20, 2025	March 19, 2025	March 18, 2025	March 17, 2025	March 14, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 4,253,190,148	\$ 4,163,417,043	\$ 4,064,581,807	\$ 4,094,984,064	\$ 4,272,000,843	\$ 3,925,746,261	\$ 5,476,152,935	\$ 4,640,061,967	\$ 3,474,025,147	\$ 3,701,435,036	\$ 3,614,215,713	\$ 3,716,643,806
B Securities (at market)	100,683,386	100,669,463	100,629,803	106,216,690	106,205,769	106,193,810	106,188,689	98,001,048	114,280,983	114,265,370	114,255,125	111,898,774
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(212,587,422)	(94,715)	(150,385,186)	(44,852,594)	(179,915,532)	(177,555,200)	(108,977,944)	(357,055,962)	(457,098,450)	(478,447,267)	(270,071,443)	(61,512,202)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	51,400,950,251	52,230,008,675	48,852,024,825	48,288,292,724	47,634,267,394	47,999,243,690	49,034,355,506	57,659,398,705	58,951,794,889	60,595,419,677	57,965,421,504	60,434,416,776
B Deduct market value of open option contracts granted (sold) on a contract market	(51,931,056,018)	(53,046,339,088)	(49,265,447,894)	(48,793,993,568)	(48,186,470,084)	(48,397,713,131)	(50,909,859,132)	(57,736,131,657)	(58,238,420,166)	(60,314,752,477)	(57,878,057,277)	(60,476,170,194)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,611,180,345	3,447,661,378	3,601,403,355	3,650,647,316	3,646,088,390	3,455,915,430	3,597,860,054	4,304,274,101	3,844,582,403	3,617,920,339	3,545,763,622	3,725,276,960
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,566,431	27,047,393	26,575,293	26,717,227	27,436,440	27,246,933	26,727,067	28,166,883	33,533,924	33,169,907	31,868,726	32,376,867
Less: amount offset by customer securities	(33,442,128)	(27,047,393)	(26,575,293)	(26,717,227)	(27,436,440)	(27,246,933)	(26,727,067)	(28,166,883)	(33,533,924)	(33,169,907)	(31,868,726)	(32,376,867)
	10,124,303	-	-	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,621,304,648	\$ 3,447,661,378	\$ 3,601,403,355	\$ 3,650,647,316	\$ 3,646,088,390	\$ 3,455,915,430	\$ 3,597,860,054	\$ 4,304,274,101	\$ 3,844,582,403	\$ 3,617,920,339	\$ 3,545,763,622	\$ 3,725,276,960
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 25,689,032	\$ 32,817,057	\$ 90,902,805	\$ 26,704,301	\$ 26,309,580	\$ 25,190,233	\$ 25,246,184	\$ 25,666,660	\$ 25,230,212	\$ 24,321,783	\$ 24,029,667	\$ 29,048,681
B Securities representing investments of customers' funds (at market)	537,887,751	453,834,937	603,400,294	671,239,784	648,754,817	710,768,912	507,330,308	212,533,457	411,643,103	332,065,719	337,032,936	466,236,484
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	591,695,527	416,944,663	609,437,002	578,765,612	495,595,415	454,463,581	154,612,554	376,026,111	173,384,298	148,401,127	362,156,572	492,319,485
B Securities representing investments of customers' funds (at market)	3,611,743,016	3,341,585,768	3,385,318,814	3,205,913,942	3,166,336,442	4,529,899,683	3,543,818,898	3,238,053,857	3,331,243,042	3,322,066,358	3,323,463,657	3,359,677,558
C Securities held for particular customers or option customers in lieu of cash (at market)	100,683,386	100,669,463	100,629,803	106,216,690	106,205,769	106,193,810	106,188,689	98,001,048	114,280,983	114,265,370	114,255,125	111,898,774
9. Net settlement from (to) derivatives clearing organizations of contract markets	(53,583,990)	588,914,239	(102,190,481)	233,430,851	423,531,946	(1,313,109,389)	1,803,812,521	1,355,985,914	(142,827,221)	100,884,211	(76,383,620)	(65,681,161)
10. Exchange traded options												
A Value of open long option contracts	51,400,950,251	52,230,008,675	48,852,024,825	48,288,292,724	47,634,267,394	47,999,243,690	49,034,355,506	57,659,398,705	58,951,794,889	60,595,419,677	57,965,421,504	60,434,416,776
B Value of open short option contracts	(51,931,056,018)	(53,046,339,088)	(49,265,447,894)	(48,793,993,568)	(48,186,470,084)	(48,397,713,131)	(50,909,859,132)	(57,736,131,657)	(58,238,420,166)	(60,314,752,477)	(57,878,057,277)	(60,476,170,194)
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)	\$ 4,284,008,955	\$ 4,118,435,714	\$ 4,274,075,168	\$ 4,316,570,336	\$ 4,314,531,279	\$ 4,114,937,389	\$ 4,265,505,528	\$ 5,229,534,095	\$ 4,626,329,140	\$ 4,322,671,768	\$ 4,171,918,564	\$ 4,351,746,403
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	662,704,307	670,774,336	672,671,813	665,923,020	668,442,889	659,021,959	667,645,474	925,259,994	781,746,737	704,751,429	626,154,942	626,469,443
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	312,704,307	320,774,336	322,671,813	315,923,020	318,442,889	309,021,959	317,645,474	575,259,994	431,746,737	354,751,429	276,154,942	276,469,443

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	March 13, 2025	March 12, 2025	March 11, 2025	March 10, 2025	March 7, 2025	March 6, 2025	March 5, 2025	March 4, 2025	March 3, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)									
1. Net ledger balance									
A Cash	\$ 4,168,667,574	\$ 3,257,399,912	\$ 3,863,791,356	\$ 2,913,937,610	\$ 3,058,473,315	\$ 3,472,308,972	\$ 2,861,953,531	\$ 3,040,786,326	\$ 3,157,114,501
B Securities (at market)	111,865,282	111,849,897	104,387,891	104,382,599	104,362,421	104,333,960	104,311,104	104,301,674	104,288,780
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(454,584,050)	(626,005,129)	(557,865,184)	(175,028,540)	204,878,705	160,056,554	222,906,862	327,253,731	562,786,315
3. Exchange traded options									
A Add market value of open option contracts purchased on a contract market	67,913,618,993	64,296,508,388	68,545,211,987	67,277,529,258	58,788,645,730	60,866,356,413	57,188,594,126	58,233,443,165	55,383,361,906
B Deduct market value of open option contracts granted (sold) on a contract market	(68,031,590,271)	(63,408,211,732)	(68,252,898,743)	(66,472,815,659)	(58,419,466,723)	(60,970,032,359)	(56,771,223,561)	(57,972,761,007)	(55,474,213,929)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,707,977,528	3,631,541,336	3,702,627,307	3,648,005,268	3,736,893,448	3,633,023,540	3,606,542,062	3,733,023,889	3,733,337,573
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	32,982,999	33,468,005	33,595,265	33,397,033	31,763,381	31,531,796	31,435,388	31,208,609	42,632,494
Less: amount offset by customer securities	(32,982,999)	(33,468,005)	(33,595,265)	(33,397,033)	(31,763,381)	(31,531,796)	(31,435,388)	(31,208,609)	(29,833,134)
	-	-	-	-	-	-	-	-	12,799,360
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,707,977,528	\$ 3,631,541,336	\$ 3,702,627,307	\$ 3,648,005,268	\$ 3,736,893,448	\$ 3,633,023,540	\$ 3,606,542,062	\$ 3,733,023,889	\$ 3,746,136,933
FUNDS IN SEGREGATED ACCOUNTS									
7. Deposited in segregated funds bank accounts									
A Cash	\$ 37,397,018	\$ 23,863,153	\$ 20,154,951	\$ 26,168,319	\$ 22,887,752	\$ 19,056,145	\$ 13,102,572	\$ 14,918,625	\$ 26,674,900
B Securities representing investments of customers' funds (at market)	200,661,161	198,682,444	220,448,322	220,448,322	315,126,532	399,564,842	198,682,444	267,937,509	350,430,520
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	289,491,756	361,659,899	531,542,291	418,644,737	558,744,523	275,288,388	271,801,199	449,621,990	258,258,747
B Securities representing investments of customers' funds (at market)	3,272,727,971	3,325,980,573	3,305,490,694	3,286,647,386	3,289,274,664	3,283,923,506	3,300,298,785	3,232,432,230	3,365,185,719
C Securities held for particular customers or option customers in lieu of cash (at market)	111,865,282	111,849,897	104,387,891	104,382,599	104,362,421	104,333,960	104,311,104	104,301,674	104,288,780
9. Net settlement from (to) derivatives clearing organizations of contract markets	1,355,753,925	(480,950,791)	804,157,890	(25,571,272)	(115,726,328)	571,382,649	246,599,555	53,842,563	398,047,740
10. Exchange traded options									
A Value of open long option contracts	67,913,618,993	64,296,508,388	68,545,211,987	67,277,529,258	58,788,645,730	60,866,356,413	57,188,594,126	58,233,443,165	55,383,361,906
B Value of open short option contracts	(68,031,590,271)	(63,408,211,732)	(68,252,898,743)	(66,472,815,659)	(58,419,466,723)	(60,970,032,359)	(56,771,223,561)	(57,972,761,007)	(55,474,213,929)
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)	\$ 5,149,925,835	\$ 4,429,381,831	\$ 5,278,495,283	\$ 4,835,433,690	\$ 4,543,848,571	\$ 4,549,873,544	\$ 4,552,166,224	\$ 4,383,736,749	\$ 4,412,034,383
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,441,948,307	797,840,495	1,575,867,976	1,187,428,422	806,955,123	916,850,004	945,624,162	650,712,860	665,897,450
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	1,091,948,307	447,840,495	1,225,867,976	837,428,422	456,955,123	566,850,004	595,624,162	300,712,860	315,897,450