

ABN AMRO Clearing USA, LLC  
Daily Segregation Statement Disclosure

		March 18, 2025	March 17, 2025	March 14, 2025	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	\$ 3,701,435,036	\$ 3,614,215,713	\$ 3,716,643,806	\$ 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)	114,265,370	114,255,125	111,898,774	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	(478,447,267)	(270,071,443)	(61,512,202)	(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	60,595,419,677	57,965,421,504	60,434,416,776	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	(60,314,752,477)	(57,878,057,277)	(60,476,170,194)	(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)	3,617,920,339	3,545,763,622	3,725,276,960	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	33,169,907	31,868,726	32,376,867	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	(33,169,907)	(31,868,726)	(32,376,867)	(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)	\$ 3,617,920,339	\$ 3,545,763,622	\$ 3,725,276,960	\$ 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	\$ 24,321,783	\$ 24,029,667	\$ 29,048,681	\$ 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)	332,065,719	337,032,936	466,236,484	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	148,401,127	362,156,572	492,319,485	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)	3,322,066,358	3,323,463,657	3,359,677,558	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)	114,265,370	114,255,125	111,898,774	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	100,884,211	(76,383,620)	(65,681,161)	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	60,595,419,677	57,965,421,504	60,434,416,776	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	(60,314,752,477)	(57,878,057,277)	(60,476,170,194)	(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)	\$ 4,322,671,768	\$ 4,171,918,564	\$ 4,351,746,403	\$ 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)	704,751,429	626,154,942	626,469,443	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	350,000,000	350,000,000	350,000,000
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	354,751,429	276,154,942	276,469,443	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