

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	February 19, 2025	February 18, 2025	February 17, 2025	February 14, 2025	February 13, 2025	February 12, 2025	February 11, 2025	February 10, 2025	February 7, 2025	February 6, 2025	February 5, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 3,160,950,844	\$ 3,173,852,451	\$ 3,100,553,134	\$ 3,106,064,509	\$ 3,420,491,556	\$ 2,847,401,567	\$ 3,094,677,622	\$ 3,480,477,133	\$ 3,366,995,489	\$ 3,345,747,848	\$ 3,293,924,200
B Securities (at market)	115,558,440	115,540,394	115,534,495	115,534,495	115,471,057	115,454,193	115,448,045	115,440,252	115,428,079	110,504,128	110,495,347
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(638,226,051)	(620,037,705)	(448,581,753)	(438,347,530)	(444,757,371)	(364,188,938)	(333,856,040)	(371,899,812)	(184,866,853)	(186,647,901)	(237,243,474)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	60,149,392,597	58,947,918,473	57,748,263,876	57,751,288,855	58,433,372,147	56,662,449,978	56,900,920,062	56,944,949,474	56,015,318,405	57,360,369,304	56,953,582,116
B Deduct market value of open option contracts granted (sold) on a contract market	(59,017,580,314)	(57,816,006,732)	(56,849,916,822)	(56,852,770,971)	(57,927,667,084)	(55,655,897,229)	(56,200,837,529)	(56,511,252,422)	(55,701,273,789)	(56,945,072,126)	(56,523,305,018)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,770,095,516	3,801,266,881	3,665,852,930	3,681,769,358	3,596,910,305	3,605,219,571	3,576,352,160	3,657,714,625	3,611,601,331	3,684,901,253	3,597,453,171
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	41,050,134	41,003,891	40,019,572	39,980,035	40,358,485	39,523,626	40,022,560	38,527,521	38,317,765	38,817,685	41,435,463
Less: amount offset by customer securities	(41,050,134)	(41,003,891)	(40,018,609)	(39,979,071)	(40,156,474)	(39,523,626)	(40,022,560)	(38,527,521)	(38,317,765)	(38,817,685)	(41,435,463)
	-	-	963	964	202,011	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,770,095,516	\$ 3,801,266,881	\$ 3,665,853,893	\$ 3,681,770,322	\$ 3,597,112,316	\$ 3,605,219,571	\$ 3,576,352,160	\$ 3,657,714,625	\$ 3,611,601,331	\$ 3,684,901,253	\$ 3,597,453,171
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 22,893,500	\$ 45,440,700	\$ 1,405,606	\$ 25,347,768	\$ 12,315,576	\$ 12,976,653	\$ 14,509,293	\$ 16,677,908	\$ 16,218,804	\$ 15,823,523	\$ 15,294,937
B Securities representing investments of customers' funds (at market)	223,518,333	228,485,511	369,937,547	369,937,547	198,682,444	317,894,711	463,433,660	352,672,313	423,322,757	322,985,579	322,985,579
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	99,020,708	389,238,330	397,525,238	350,469,851	274,608,342	117,679,382	285,966,248	494,384,487	691,782,657	695,090,290	468,593,685
B Securities representing investments of customers' funds (at market)	2,825,984,993	2,822,024,187	2,880,355,650	2,880,355,650	2,801,491,647	2,866,141,132	2,828,269,490	2,739,734,281	2,670,140,914	2,779,394,390	2,778,562,890
C Securities held for particular customers or option customers in lieu of cash (at market)	115,558,440	115,540,394	115,534,495	115,534,495	115,471,057	115,454,193	115,448,045	115,440,252	115,428,079	110,504,128	110,495,347
9. Net settlement from (to) derivatives clearing organizations of contract markets	274,833,109	56,057,999	(279,514,841)	(240,813,855)	781,987,330	(96,416,800)	(136,894,489)	198,716,481	74,871,812	45,187,126	169,856,306
10. Exchange traded options											
A Value of open long option contracts	60,149,392,597	58,947,918,473	57,748,263,876	57,751,288,855	58,433,372,147	56,662,449,978	56,900,920,062	56,944,949,474	56,015,318,405	57,360,369,304	56,953,582,116
B Value of open short option contracts	(59,017,580,314)	(57,816,006,732)	(56,849,916,822)	(56,852,770,971)	(57,927,667,084)	(55,655,897,229)	(56,200,837,529)	(56,511,252,422)	(55,701,273,789)	(56,945,072,126)	(56,523,305,018)
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)	\$ 4,693,621,366	\$ 4,788,698,862	\$ 4,383,590,749	\$ 4,399,349,340	\$ 4,690,261,459	\$ 4,340,282,020	\$ 4,270,814,780	\$ 4,351,322,774	\$ 4,305,809,639	\$ 4,384,282,214	\$ 4,296,065,842
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	923,525,850	987,431,981	717,736,856	717,579,018	1,093,149,143	735,062,449	694,462,620	693,608,149	694,208,308	699,380,961	698,612,671
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	573,525,850	637,431,981	367,736,856	367,579,018	743,149,143	385,062,449	344,462,620	343,608,149	344,208,308	349,380,961	348,612,671

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	February 4, 2025	February 3, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
1. Net ledger balance		
A Cash	\$ 3,360,851,888	\$ 3,381,031,887
B Securities (at market)	110,478,713	110,466,159
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(67,671,800)	(48,260,905)
3. Exchange traded options		
A Add market value of open option contracts purchased on a contract market	56,396,704,148	56,109,773,464
B Deduct market value of open option contracts granted (sold) on a contract market	<u>(56,049,490,190)</u>	<u>(55,896,215,849)</u>
4. Net equity (deficit) (add lines 1, 2 and 3)	3,750,872,759	3,656,794,756
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	41,481,422	41,475,439
Less: amount offset by customer securities	<u>(41,481,422)</u>	<u>(41,475,439)</u>
	-	-
6. Amount required to be segregated (add lines 4 and 5)	<u>\$ 3,750,872,759</u>	<u>\$ 3,656,794,756</u>
FUNDS IN SEGREGATED ACCOUNTS		
7. Deposited in segregated funds bank accounts		
A Cash	\$ 15,647,398	\$ 27,719,759
B Securities representing investments of customers' funds (at market)	339,901,882	334,934,821
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	777,836,386	651,446,297
B Securities representing investments of customers' funds (at market)	2,777,549,140	2,777,200,140
C Securities held for particular customers or option customers in lieu of cash (at market)	110,478,713	110,466,159
9. Net settlement from (to) derivatives clearing organizations of contract markets	80,051,051	238,391,575
10. Exchange traded options		
A Value of open long option contracts	56,396,704,148	56,109,773,464
B Value of open short option contracts	<u>(56,049,490,190)</u>	<u>(55,896,215,849)</u>
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	<u>-</u>	<u>-</u>
13. Total amount in segregation (add lines 7 through 12)	<u>\$ 4,448,678,528</u>	<u>\$ 4,353,716,366</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>697,805,769</u>	<u>696,921,610</u>
15. Management Target Amount for Excess funds in segregation	<u>350,000,000</u>	<u>350,000,000</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>347,805,769</u>	<u>346,921,610</u>