

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	October 22, 2025	October 21, 2025	October 20, 2025	October 17, 2025	October 16, 2025	October 15, 2025	October 14, 2025	October 13, 2025	October 10, 2025	October 9, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 2,432,460,513	\$ 2,700,300,746	\$ 2,985,429,960	\$ 3,027,681,705	\$ 2,666,032,719	\$ 2,702,476,667	\$ 2,678,341,520	\$ 2,880,224,199	\$ 2,978,918,153	\$ 3,345,529,180
B Securities (at market)	906,060,138	905,508,481	908,268,640	909,368,852	911,710,202	899,185,100	885,603,891	884,064,811	885,194,493	880,889,970
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	330,624,711	150,986,664	353,488,242	721,547,028	1,072,571,618	872,620,417	872,448,311	853,885,572	1,069,322,091	428,731,627
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	82,808,301,624	84,199,036,188	83,938,752,889	82,165,411,730	88,599,965,456	85,791,664,146	84,173,944,702	81,888,361,887	81,152,365,310	82,738,595,531
B Deduct market value of open option contracts granted (sold) on a contract market	(82,208,823,520)	(83,802,292,460)	(83,998,232,926)	(82,558,944,098)	(89,009,866,866)	(86,058,743,608)	(84,281,843,266)	(82,175,770,486)	(81,810,929,660)	(83,072,896,412)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,268,623,466	4,153,539,619	4,187,706,805	4,265,065,217	4,240,413,129	4,207,202,722	4,328,495,158	4,330,765,983	4,274,870,387	4,320,849,896
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	37,773,688	59,054,794	58,405,137	58,178,300	51,488,249	53,637,960	40,764,413	41,262,489	49,005,547	42,614,682
Less: amount offset by customer securities	(37,773,688)	(59,054,794)	(58,405,137)	(58,178,300)	(51,488,249)	(53,616,347)	(40,764,413)	(38,872,174)	(39,586,378)	(42,614,682)
	-	-	-	-	-	21,613	-	2,390,315	9,419,169	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,268,623,466	\$ 4,153,539,619	\$ 4,187,706,805	\$ 4,265,065,217	\$ 4,240,413,129	\$ 4,207,224,335	\$ 4,328,495,158	\$ 4,333,156,298	\$ 4,284,289,556	\$ 4,320,849,896
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 45,503,921	\$ 59,466,020	\$ 37,947,392	\$ 39,963,528	\$ 40,302,681	\$ 13,282,750	\$ (5,546,975)	\$ 60,080,975	\$ 49,451,343	\$ 23,182,991
B Securities representing investments of customers' funds (at market)	198,771,111	198,771,111	262,122,862	346,517,062	254,203,893	507,713,145	492,865,078	743,572,533	741,357,897	590,577,456
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	1,182,459,465	1,127,547,410	1,251,750,189	1,464,214,695	1,629,153,501	1,603,107,562	1,686,513,984	1,644,871,460	1,561,678,143	1,435,437,631
B Securities representing investments of customers' funds (at market)	2,480,211,710	2,479,277,221	2,518,585,762	2,520,080,766	2,405,945,487	2,157,510,591	2,159,299,221	2,407,953,085	2,406,769,348	2,282,187,740
C Securities held for particular customers or option customers in lieu of cash (at market)	906,060,138	905,508,481	908,268,640	909,368,852	911,710,202	899,185,100	885,603,891	884,064,811	885,194,493	880,889,970
9. Net settlement from (to) derivatives clearing organizations of contract markets	(97,307,389)	(174,811,267)	100,120,662	247,800,089	297,653,047	309,912,799	(108,085,023)	(449,049,099)	(44,480,448)	117,718,278
10. Exchange traded options										
A Value of open long option contracts	82,808,301,624	84,199,036,188	83,938,752,889	82,165,411,730	88,599,965,456	85,791,664,146	84,173,944,702	81,888,361,887	81,152,365,310	82,738,595,531
B Value of open short option contracts	(82,208,823,520)	(83,802,292,460)	(83,998,232,926)	(82,558,944,098)	(89,009,866,866)	(86,058,743,608)	(84,281,843,266)	(82,175,770,486)	(81,810,929,660)	(83,072,896,412)
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)	\$ 5,315,177,060	\$ 4,992,502,704	\$ 5,019,315,470	\$ 5,134,412,624	\$ 5,129,067,401	\$ 5,223,632,485	\$ 5,002,751,612	\$ 5,004,085,166	\$ 4,941,406,426	\$ 4,995,693,185
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,046,553,594	838,963,085	831,608,665	869,347,407	888,654,272	1,016,408,150	674,256,454	670,928,868	657,116,870	674,843,289
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	696,553,594	488,963,085	481,608,665	519,347,407	538,654,272	666,408,150	324,256,454	320,928,868	307,116,870	324,843,289

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	October 8, 2025	October 7, 2025	October 6, 2025	October 3, 2025	October 2, 2025	October 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)						
1. Net ledger balance						
A Cash	\$ 3,299,317,773	\$ 3,319,067,174	\$ 2,803,910,847	\$ 3,000,721,930	\$ 3,962,676,683	\$ 3,073,033,450
B Securities (at market)	889,558,424	885,286,300	889,060,900	891,807,586	890,220,125	890,738,292
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	295,584,839	396,867,986	213,151,080	342,084,868	195,866,712	174,157,771
3. Exchange traded options						
A Add market value of open option contracts purchased on a contract market	84,059,649,030	80,894,572,346	81,641,117,760	79,634,329,266	78,580,965,301	78,006,934,923
B Deduct market value of open option contracts granted (sold) on a contract market	(84,274,790,788)	(81,146,608,490)	(81,345,836,015)	(79,525,058,776)	(79,391,239,215)	(78,054,458,528)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,269,319,278	4,349,185,316	4,201,404,572	4,343,884,874	4,238,489,606	4,090,405,908
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,801,269	39,980,719	40,659,874	40,994,253	39,825,001	39,719,317
Less: amount offset by customer securities	(42,401,514)	(39,980,719)	(40,659,852)	(40,994,253)	(39,825,001)	(39,719,317)
	1,399,755	-	22	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,270,719,033	\$ 4,349,185,316	\$ 4,201,404,594	\$ 4,343,884,874	\$ 4,238,489,606	\$ 4,090,405,908
FUNDS IN SEGREGATED ACCOUNTS						
7. Deposited in segregated funds bank accounts						
A Cash	\$ 69,712,503	\$ 66,800,359	\$ 50,124,018	\$ 21,447,663	\$ 60,256,655	\$ 22,245,745
B Securities representing investments of customers' funds (at market)	282,889,356	400,472,797	198,740,000	564,170,217	685,038,607	523,090,284
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	1,357,373,462	1,334,631,100	1,176,314,721	1,607,224,447	1,322,695,283	1,218,014,865
B Securities representing investments of customers' funds (at market)	2,363,724,317	2,265,976,062	2,478,379,475	2,305,336,811	2,012,077,309	1,999,534,868
C Securities held for particular customers or option customers in lieu of cash (at market)	889,558,424	885,286,300	889,060,900	891,807,586	890,220,125	890,738,292
9. Net settlement from (to) derivatives clearing organizations of contract markets	240,494,754	467,356,057	126,892,417	(488,453,718)	741,855,087	1,169,256,323
10. Exchange traded options						
A Value of open long option contracts	84,059,649,030	80,894,572,346	81,641,117,760	79,634,329,266	78,580,965,301	78,006,934,923
B Value of open short option contracts	(84,274,790,788)	(81,146,608,490)	(81,345,836,015)	(79,525,058,776)	(79,391,239,215)	(78,054,458,528)
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)	\$ 4,988,611,058	\$ 5,168,486,531	\$ 5,214,793,276	\$ 5,010,803,496	\$ 4,901,869,152	\$ 5,775,356,772
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	717,892,025	819,301,215	1,013,388,682	666,918,622	663,379,546	1,684,950,864
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
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	367,892,025	469,301,215	663,388,682	316,918,622	313,379,546	1,334,950,864