

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

	January 31, 2025	January 30, 2025	January 29, 2025	January 28, 2025	January 27, 2025	January 24, 2025	January 23, 2025	January 22, 2025	January 21, 2025	January 20, 2025	January 17, 2025	January 16, 2025
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>												
1. Net ledger balance												
A Cash	\$ 3,417,053,667	\$ 3,328,484,918	\$ 3,222,403,204	\$ 2,880,888,112	\$ 2,954,891,132	\$ 2,835,821,643	\$ 2,641,879,602	\$ 2,588,542,690	\$ 2,743,345,804	\$ 3,157,286,314	\$ 3,181,506,999	\$ 2,713,525,425
B Securities (at market)	110,458,502	110,421,087	116,857,393	116,850,674	116,836,655	116,816,463	117,155,476	122,536,838	122,522,330	122,505,207	122,505,207	122,457,252
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	56,723,858	16,840,617	(100,984,489)	(251,462,852)	(204,249,927)	(540,196,318)	(559,389,987)	(503,259,407)	(327,821,948)	(282,949,745)	(264,024,485)	(144,998,648)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	56,053,008,592	56,815,180,792	56,112,441,097	56,808,922,523	56,029,099,812	57,803,617,788	58,966,716,417	57,493,529,242	54,611,782,702	53,541,213,967	53,562,760,667	62,956,517,305
B Deduct market value of open option contracts granted (sold) on a contract market	(55,678,715,386)	(56,654,286,248)	(55,778,615,019)	(55,897,417,425)	(55,346,973,467)	(56,777,524,712)	(57,649,427,473)	(56,194,180,407)	(53,564,171,819)	(53,039,770,450)	(53,056,755,052)	(61,992,630,184)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,958,529,233	3,616,641,166	3,572,102,186	3,657,781,032	3,549,604,205	3,438,534,864	3,516,934,035	3,507,168,956	3,585,657,069	3,498,285,293	3,545,993,336	3,654,871,150
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	42,238,530	42,595,162	46,913,506	47,855,359	46,946,341	49,219,668	46,160,975	43,200,314	45,469,568	40,591,030	41,273,558	39,941,925
Less: amount offset by customer securities	(42,238,530)	(42,595,162)	(46,913,506)	(47,855,359)	(46,946,341)	(49,219,668)	(46,160,975)	(43,200,314)	(45,469,568)	(40,563,810)	(41,246,338)	(39,941,925)
	-	-	-	-	-	-	-	-	-	27,220	27,220	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,958,529,233	\$ 3,616,641,166	\$ 3,572,102,186	\$ 3,657,781,032	\$ 3,549,604,205	\$ 3,438,534,864	\$ 3,516,934,035	\$ 3,507,168,956	\$ 3,585,657,069	\$ 3,498,312,513	\$ 3,546,020,556	\$ 3,654,871,150
<b>FUNDS IN SEGREGATED ACCOUNTS</b>												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 14,890,173	\$ 23,799,577	\$ 14,308,860	\$ 18,644,577	\$ 16,929,150	\$ 18,004,368	\$ 26,631,345	\$ 23,524,778	\$ 11,185,183	\$ 516,874,085	\$ 8,845,971	\$ 13,781,311
B Securities representing investments of customers' funds (at market)	256,342,073	774,318,543	224,552,882	427,860,459	493,588,656	198,680,889	198,680,889	238,483,956	397,696,222	397,696,222	397,696,222	397,696,222
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	383,953	783,563	784,063	783,625	783,625	784,125
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	576,380,519	698,422,232	607,679,732	505,281,967	435,109,304	401,512,969	368,714,511	207,636,732	585,383,440	544,209,196	545,021,395	399,802,620
B Securities representing investments of customers' funds (at market)	2,845,214,353	2,345,027,242	2,385,109,903	2,379,593,678	2,384,475,595	2,396,300,187	2,423,638,141	2,526,291,864	2,353,420,827	2,097,997,765	2,097,997,765	2,107,189,138
C Securities held for particular customers or option customers in lieu of cash (at market)	110,458,502	110,421,087	116,857,393	116,850,674	116,836,655	116,816,463	116,771,523	121,753,276	121,738,268	121,721,582	121,721,582	121,673,127
9. Net settlement from (to) derivatives clearing organizations of contract markets	560,257,012	199,859,578	648,981,933	(11,363,169)	113,851,635	408,004,193	40,410,070	236,086,413	(274,323,021)	(34,402,560)	515,528,213	574,884,606
10. Exchange traded options												
A Value of open long option contracts	56,053,008,592	56,815,180,792	56,112,441,097	56,808,922,523	56,029,099,812	57,803,617,788	58,966,716,417	57,493,529,242	54,611,782,702	53,541,213,967	53,562,760,667	62,956,517,305
B Value of open short option contracts	(55,678,715,386)	(56,654,286,248)	(55,778,615,019)	(55,897,417,425)	(55,346,973,467)	(56,777,524,712)	(57,649,427,473)	(56,194,180,407)	(53,564,171,819)	(53,039,770,450)	(53,056,755,052)	(61,992,630,184)
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)	\$ 4,737,835,838	\$ 4,312,742,803	\$ 4,331,316,781	\$ 4,348,373,284	\$ 4,242,917,340	\$ 4,565,412,145	\$ 4,492,519,376	\$ 4,653,909,417	\$ 4,243,495,865	\$ 4,146,323,432	\$ 4,193,600,388	\$ 4,579,698,270
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	779,306,605	696,101,637	759,214,595	690,592,252	693,313,135	1,126,877,281	975,585,341	1,146,740,461	657,838,796	648,010,919	647,579,832	924,827,120
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	429,306,605	346,101,637	409,214,595	340,592,252	343,313,135	776,877,281	625,585,341	796,740,461	307,838,796	298,010,919	297,579,832	574,827,120

**ABN AMRO Clearing USA, LLC**  
**Daily Segregation Statement Disclosure**

	January 15, 2025	January 14, 2025	January 13, 2025	January 10, 2025	January 9, 2025	January 8, 2025	January 7, 2025	January 6, 2025	January 3, 2025	January 2, 2025
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>										
1. Net ledger balance										
A Cash	\$ 2,110,679,974	\$ 2,777,171,065	\$ 2,134,010,858	\$ 2,904,495,565	\$ 2,900,561,757	\$ 2,682,886,787	\$ 2,866,333,002	\$ 3,260,437,193	\$ 2,729,783,522	\$ 2,651,927,221
B Securities (at market)	127,439,747	127,410,909	127,393,239	127,384,673	127,361,758	137,342,147	117,524,245	152,982,383	152,968,442	152,919,814
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(239,389,946)	(74,494,001)	(88,479,379)	(84,415,296)	(53,405,235)	15,257,998	(15,687,668)	(88,898,396)	83,233,204	226,688,391
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	63,518,765,011	62,776,121,475	62,686,420,098	62,104,042,208	60,365,340,262	60,320,941,021	60,123,120,328	60,018,760,338	59,062,880,115	59,646,470,550
B Deduct market value of open option contracts granted (sold) on a contract market	(61,860,416,726)	(61,920,100,310)	(61,256,407,905)	(61,359,307,160)	(59,627,694,591)	(59,462,202,080)	(59,483,206,041)	(59,789,556,188)	(58,489,368,055)	(59,192,057,557)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,657,078,060	3,686,109,138	3,602,936,911	3,692,199,990	3,712,163,951	3,694,225,873	3,608,083,866	3,553,725,330	3,539,497,228	3,485,948,419
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,111,725	43,976,562	44,402,546	42,550,081	41,746,269	41,804,520	44,071,703	43,954,811	44,901,381	44,943,173
Less: amount offset by customer securities	(43,111,725)	(43,976,562)	(44,402,546)	(42,550,081)	(41,746,269)	(41,804,520)	(44,071,703)	(43,894,811)	(44,841,381)	(44,883,163)
	-	-	-	-	-	-	-	60,000	60,000	60,010
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 3,657,078,060</b>	<b>\$ 3,686,109,138</b>	<b>\$ 3,602,936,911</b>	<b>\$ 3,692,199,990</b>	<b>\$ 3,712,163,951</b>	<b>\$ 3,694,225,873</b>	<b>\$ 3,608,083,866</b>	<b>\$ 3,553,785,330</b>	<b>\$ 3,539,557,228</b>	<b>\$ 3,486,008,429</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 28,992,050	\$ 13,920,841	\$ 27,270,653	\$ 25,564,796	\$ 19,471,110	\$ 24,516,989	\$ 16,777,121	\$ 17,195,092	\$ 13,728,121	\$ 13,744,525
B Securities representing investments of customers' funds (at market)	568,461,006	466,250,329	602,205,110	589,696,222	472,203,889	596,383,333	925,834,683	397,696,222	365,281,922	496,632,029
C Securities held for particular customers or option customers in lieu of cash (at market)	783,469	781,281	780,875	781,234	783,391	783,078	782,828	783,453	783,344	783,906
8. Margins on deposit with derivatives clearing organizations of contract markets										
A Cash	404,986,294	175,568,370	152,565,773	144,319,189	231,386,054	280,515,005	371,554,535	200,679,762	93,251,517	301,656,994
B Securities representing investments of customers' funds (at market)	2,188,184,678	2,276,633,531	2,424,824,021	2,632,029,145	2,571,152,364	2,451,538,231	2,518,767,144	2,461,040,779	2,458,146,972	2,465,214,445
C Securities held for particular customers or option customers in lieu of cash (at market)	126,656,278	126,629,628	126,612,364	126,603,439	126,578,368	136,559,068	116,741,417	152,198,930	152,185,098	152,135,908
9. Net settlement from (to) derivatives clearing organizations of contract markets	(628,647,499)	790,272,193	(519,550,374)	105,750,186	196,736,103	(8,611,349)	(346,146,498)	740,802,715	514,721,852	232,020,623
10. Exchange traded options										
A Value of open long option contracts	63,518,765,011	62,776,121,475	62,686,420,098	62,104,042,208	60,365,340,262	60,320,941,021	60,123,120,328	60,018,760,338	59,062,880,115	59,646,470,550
B Value of open short option contracts	(61,860,416,726)	(61,920,100,310)	(61,256,407,905)	(61,359,307,160)	(59,627,694,591)	(59,462,202,080)	(59,483,206,041)	(59,789,556,188)	(58,489,368,055)	(59,192,057,557)
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)	\$ 4,347,764,561	\$ 4,706,077,338	\$ 4,244,720,615	\$ 4,369,479,259	\$ 4,355,956,950	\$ 4,340,423,296	\$ 4,244,225,517	\$ 4,199,601,103	\$ 4,171,610,886	\$ 4,116,601,423
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	690,686,501	1,019,968,200	641,783,704	677,279,269	643,792,999	646,197,423	636,141,651	645,815,773	632,053,658	630,592,994
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	340,686,501	669,968,200	291,783,704	327,279,269	293,792,999	296,197,423	286,141,651	295,815,773	282,053,658	280,592,994