

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

	October 31, 2024	October 30, 2024	October 29, 2024	October 28, 2024	October 25, 2024	October 24, 2024	October 23, 2024	October 22, 2024	October 21, 2024	October 18, 2024	October 17, 2024
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>											
1. Net ledger balance											
A Cash	\$ 2,968,511,158	\$ 2,982,541,084	\$ 3,162,749,584	\$ 3,336,887,264	\$ 3,543,033,221	\$ 2,994,596,624	\$ 2,548,156,820	\$ 2,775,921,901	\$ 3,370,561,747	\$ 3,324,798,628	\$ 3,388,577,429
B Securities (at market)	684,957,175	683,848,152	678,623,561	685,033,469	683,337,359	686,207,887	683,202,838	682,991,491	684,705,932	690,082,658	687,013,989
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	272,921,730	(179,802,357)	(284,153,042)	(204,411,337)	(99,609,799)	(225,734,901)	(86,475,288)	(258,478,567)	(274,492,251)	(353,120,738)	(284,936,819)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	61,025,239,442	62,782,512,104	62,687,102,108	61,336,105,366	61,089,972,996	61,088,867,392	60,063,737,889	60,928,210,030	64,781,862,869	64,680,870,565	70,140,309,082
B Deduct market value of open option contracts granted (sold) on a contract market	(60,983,456,394)	(62,299,600,433)	(62,305,551,329)	(61,377,905,321)	(61,357,396,093)	(60,707,747,203)	(59,287,356,349)	(60,142,320,853)	(64,495,097,719)	(64,305,368,167)	(69,949,761,247)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,968,173,111	3,969,498,550	3,938,770,882	3,775,709,441	3,859,337,684	3,836,189,799	3,921,265,910	3,986,324,002	4,067,540,578	4,037,262,946	3,981,202,434
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	37,990,279	38,538,662	33,829,898	39,002,117	38,130,355	37,919,603	37,929,056	38,807,696	39,713,382	39,694,123	39,964,200
Less: amount offset by customer securities	(37,990,279)	(38,538,662)	(33,829,898)	(39,002,117)	(38,130,355)	(37,919,603)	(37,929,056)	(38,719,785)	(39,713,382)	(39,694,123)	(39,964,200)
	-	-	-	-	-	-	-	87,911	-	-	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 3,968,173,111</b>	<b>\$ 3,969,498,550</b>	<b>\$ 3,938,770,882</b>	<b>\$ 3,775,709,441</b>	<b>\$ 3,859,337,684</b>	<b>\$ 3,836,189,799</b>	<b>\$ 3,921,265,910</b>	<b>\$ 3,986,411,913</b>	<b>\$ 4,067,540,578</b>	<b>\$ 4,037,262,946</b>	<b>\$ 3,981,202,434</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 22,395,194	\$ 24,363,629	\$ 24,442,981	\$ 26,286,622	\$ 24,970,929	\$ 24,570,520	\$ 29,644,587	\$ 53,828,622	\$ 25,729,886	\$ 23,252,450	\$ 23,083,728
B Securities representing investments of customers' funds (at market)	491,332,544	494,311,031	504,239,320	485,489,654	299,722,138	474,590,544	478,575,828	314,692,053	334,730,242	362,014,536	295,020,820
C Securities held for particular customers or option customers in lieu of cash (at market)	784,047	783,922	785,328	784,766	785,391	785,891	785,531	786,453	786,844	788,625	787,969
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	418,099,708	294,703,519	469,590,539	590,567,964	185,667,993	206,123,959	104,177,129	248,787,325	692,610,007	530,819,105	288,345,464
B Securities representing investments of customers' funds (at market)	2,650,032,337	2,649,929,337	2,758,815,587	2,868,118,906	2,908,085,491	2,825,543,686	3,019,943,686	3,111,020,503	2,844,046,947	2,818,363,447	2,901,507,841
C Securities held for particular customers or option customers in lieu of cash (at market)	684,173,128	683,064,230	677,838,233	684,248,704	682,551,968	685,421,996	682,417,306	682,205,038	683,919,088	689,294,033	686,226,020
9. Net settlement from (to) derivatives clearing organizations of contract markets	297,701,053	227,602,788	(243,493,794)	(211,795,514)	1,010,386,394	396,007,392	(42,325,911)	(408,458,182)	94,000,014	(139,157,974)	466,886,215
10. Exchange traded options											
A Value of open long option contracts	61,025,239,442	62,782,512,104	62,687,102,108	61,336,105,366	61,089,972,996	61,088,867,392	60,063,737,889	60,928,210,030	64,781,862,869	64,680,870,565	70,140,309,082
B Value of open short option contracts	(60,983,456,394)	(62,299,600,433)	(62,305,551,329)	(61,377,905,321)	(61,357,396,093)	(60,707,747,203)	(59,287,356,349)	(60,142,320,853)	(64,495,097,719)	(64,305,368,167)	(69,949,761,247)
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)	\$ 4,606,301,059	\$ 4,857,670,127	\$ 4,573,768,973	\$ 4,401,901,147	\$ 4,844,747,207	\$ 4,994,164,177	\$ 5,049,599,696	\$ 4,788,750,989	\$ 4,962,588,178	\$ 4,660,876,620	\$ 4,852,405,892
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	638,127,948	888,171,577	634,998,091	626,191,706	985,409,523	1,157,974,378	1,128,333,786	802,339,076	895,047,600	623,613,674	871,203,458
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	288,127,948	538,171,577	284,998,091	276,191,706	635,409,523	807,974,378	778,333,786	452,339,076	545,047,600	273,613,674	521,203,458

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

	October 16, 2024	October 15, 2024	October 14, 2024	October 11, 2024	October 10, 2024	October 9, 2024	October 8, 2024	October 7, 2024	October 4, 2024	October 3, 2024	October 2, 2024	October 1, 2024
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>												
1. Net ledger balance												
A Cash	\$ 2,930,618,219	\$ 2,964,758,399	\$ 3,588,787,688	\$ 3,665,864,227	\$ 3,984,236,317	\$ 4,034,851,925	\$ 3,952,211,716	\$ 3,928,093,134	\$ 3,977,316,702	\$ 4,078,498,808	\$ 3,937,985,851	\$ 3,761,281,719
B Securities (at market)	688,673,657	340,704,045	117,747,219	117,751,710	113,676,946	113,595,333	113,595,431	113,576,381	113,574,770	113,593,082	127,594,190	107,794,807
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(324,833,778)	(163,405,268)	(559,946,293)	(387,662,364)	(242,770,360)	(334,653,305)	(198,109,339)	(2,975,183)	(291,956,846)	(106,506,971)	(148,663,832)	(49,444,893)
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	69,842,815,776	68,343,768,909	69,179,645,663	67,015,340,051	65,888,252,823	65,742,202,208	63,883,557,707	62,842,811,757	62,803,440,163	62,401,686,458	61,488,594,367	61,522,099,635
B Deduct market value of open option contracts granted (sold) on a contract market	(69,269,717,681)	(67,539,036,788)	(68,653,541,370)	(66,729,894,414)	(65,876,150,780)	(65,713,779,255)	(63,806,270,438)	(62,982,504,404)	(62,827,758,185)	(62,483,481,193)	(61,565,127,578)	(61,500,366,396)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,867,556,193	3,946,789,297	3,672,692,907	3,681,399,210	3,867,244,946	3,842,216,906	3,944,985,077	3,899,001,685	3,774,616,604	4,003,790,184	3,840,382,998	3,841,364,872
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,892,492	41,216,242	40,196,842	40,047,285	39,678,581	39,337,944	39,859,658	40,811,836	41,013,237	40,315,166	39,994,897	40,581,804
Less: amount offset by customer securities	(39,892,492)	(41,216,242)	(40,196,842)	(40,047,285)	(39,678,581)	(39,337,944)	(39,824,515)	(40,171,197)	(41,013,237)	(40,315,166)	(39,994,897)	(40,581,804)
	-	-	-	-	-	-	35,143	640,639	-	-	-	-
<b>6. Amount required to be segregated (add lines 4 and 5)</b>	<b>\$ 3,867,556,193</b>	<b>\$ 3,946,789,297</b>	<b>\$ 3,672,692,907</b>	<b>\$ 3,681,399,210</b>	<b>\$ 3,867,244,946</b>	<b>\$ 3,842,216,906</b>	<b>\$ 3,945,020,220</b>	<b>\$ 3,899,642,324</b>	<b>\$ 3,774,616,604</b>	<b>\$ 4,003,790,184</b>	<b>\$ 3,840,382,998</b>	<b>\$ 3,841,364,872</b>
<b>FUNDS IN SEGREGATED ACCOUNTS</b>												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 22,440,732	\$ 26,388,343	\$ 42,439,804	\$ 20,692,298	\$ 20,857,840	\$ 21,126,727	\$ 21,948,022	\$ 18,495,922	\$ 19,044,536	\$ 19,498,916	\$ 20,988,142	\$ 17,732,821
B Securities representing investments of customers' funds (at market)	280,140,403	280,140,403	461,761,990	461,761,990	673,010,777	407,081,101	530,344,040	561,176,686	461,859,186	458,881,811	423,009,616	609,789,484
C Securities held for particular customers or option customers in lieu of cash (at market)	788,938	788,703	788,188	788,359	788,172	787,281	788,500	788,094	789,141	793,156	794,656	795,281
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	126,010,011	537,149,335	263,497,467	248,561,605	146,368,565	124,163,497	480,475,626	540,374,695	366,363,727	750,627,492	412,178,429	771,999,104
B Securities representing investments of customers' funds (at market)	2,902,716,091	3,056,879,091	3,192,641,435	3,192,641,435	3,269,254,086	3,414,304,836	3,367,361,722	3,193,960,895	3,298,599,461	3,311,586,258	3,355,916,460	3,171,748,591
C Securities held for particular customers or option customers in lieu of cash (at market)	687,884,719	339,915,342	116,959,032	116,963,351	112,888,774	112,808,052	112,806,931	112,788,287	112,785,629	112,799,926	126,799,533	106,999,526
9. Net settlement from (to) derivatives clearing organizations of contract markets	453,331,880	(386,911,358)	(312,648,503)	(32,699,414)	249,778,967	398,351,214	(33,611,120)	228,900,839	154,704,574	44,328,287	188,996,316	(250,854,522)
10. Exchange traded options												
A Value of open long option contracts	69,842,815,776	68,343,768,909	69,179,645,663	67,015,340,051	65,888,252,823	65,742,202,208	63,883,557,707	62,842,811,757	62,803,440,163	62,401,686,458	61,488,594,367	61,522,099,635
B Value of open short option contracts	(69,269,717,681)	(67,539,036,788)	(68,653,541,370)	(66,729,894,414)	(65,876,150,780)	(65,713,779,255)	(63,806,270,438)	(62,982,504,404)	(62,827,758,185)	(62,483,481,193)	(61,565,127,578)	(61,500,366,396)
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)	\$ 5,046,410,869	\$ 4,659,081,980	\$ 4,291,543,706	\$ 4,294,155,261	\$ 4,485,049,224	\$ 4,507,045,661	\$ 4,557,400,990	\$ 4,516,792,771	\$ 4,389,828,232	\$ 4,616,721,111	\$ 4,452,149,941	\$ 4,449,943,524
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,178,854,676	712,292,683	618,850,799	612,756,051	617,804,278	664,828,755	612,380,770	617,150,447	615,211,628	612,930,927	611,766,943	608,578,652
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	828,854,676	362,292,683	268,850,799	262,756,051	267,804,278	314,828,755	262,380,770	267,150,447	265,211,628	262,930,927	261,766,943	258,578,652