

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	August 30, 2024	August 29, 2024	August 28, 2024	August 27, 2024	August 26, 2024	August 23, 2024	August 22, 2024	August 21, 2024	August 20, 2024	August 19, 2024	August 16, 2024	August 15, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1. Net ledger balance												
A Cash	\$ 3,958,172,488	\$ 3,622,110,683	\$ 3,511,271,212	\$ 3,710,180,137	\$ 3,414,821,690	\$ 3,448,179,248	\$ 3,378,072,668	\$ 3,839,022,902	\$ 3,453,825,876	\$ 3,445,642,786	\$ 2,881,904,283	\$ 3,403,496,209
B Securities (at market)	105,781,489	105,731,859	110,726,275	110,716,493	110,698,108	110,695,880	110,634,616	110,638,718	110,609,914	110,585,585	110,568,495	110,514,507
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	52,982,958	463,291,042	404,620,902	132,941,269	175,216,218	(54,665,712)	426,905,408	(67,824,603)	60,675,372	(143,140,899)	264,655,741	361,707,913
3. Exchange traded options												
A Add market value of open option contracts purchased on a contract market	64,755,476,751	64,089,355,311	64,922,465,443	65,481,464,642	65,561,334,780	66,585,457,231	65,031,266,436	66,630,359,172	64,507,326,932	63,310,987,258	60,753,934,610	67,488,350,692
B Deduct market value of open option contracts granted (sold) on a contract market	(65,223,369,505)	(64,508,210,933)	(65,168,148,583)	(65,661,422,489)	(65,463,568,923)	(66,348,109,743)	(65,213,692,823)	(66,997,962,826)	(64,549,790,930)	(63,203,597,200)	(60,280,487,748)	(67,603,338,838)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,649,044,181	3,772,277,962	3,780,935,249	3,773,880,052	3,798,501,873	3,741,556,904	3,733,186,305	3,514,233,363	3,582,647,164	3,520,477,530	3,730,575,381	3,760,730,483
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	20,591,889	21,075,969	28,187,390	28,882,790	31,417,146	30,329,816	29,913,254	28,587,509	27,944,258	27,334,846	26,518,058	25,386,824
Less: amount offset by customer securities	(20,591,889)	(21,075,969)	(28,187,390)	(28,882,790)	(31,417,146)	(30,329,816)	(29,913,254)	(28,587,509)	(27,944,258)	(27,151,004)	(25,975,382)	(25,386,824)
	-	-	-	-	-	-	-	-	-	183,842	542,676	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,649,044,181	\$ 3,772,277,962	\$ 3,780,935,249	\$ 3,773,880,052	\$ 3,798,501,873	\$ 3,741,556,904	\$ 3,733,186,305	\$ 3,514,233,363	\$ 3,582,647,164	\$ 3,520,661,372	\$ 3,731,118,057	\$ 3,760,730,483
FUNDS IN SEGREGATED ACCOUNTS												
7. Deposited in segregated funds bank accounts												
A Cash	\$ 21,119,297	\$ 26,288,303	\$ 40,727,012	\$ 23,861,468	\$ 29,520,142	\$ 22,586,568	\$ 26,890,154	\$ 57,667,898	\$ 18,929,079	\$ 18,838,048	\$ 16,722,627	\$ 21,009,002
B Securities representing investments of customers' funds (at market)	502,620,755	499,632,533	692,865,878	471,782,011	199,211,250	199,211,250	627,751,576	414,339,403	414,339,403	359,608,798	514,996,303	408,384,898
C Securities held for particular customers or option customers in lieu of cash (at market)	789,328	789,734	790,188	790,125	789,688	790,156	788,172	789,828	788,797	787,188	787,531	786,484
8. Margins on deposit with derivatives clearing organizations of contract markets												
A Cash	301,453,530	113,500,373	654,400,866	410,749,948	284,599,246	217,297,709	987,380,738	338,087,693	704,028,130	410,970,188	353,041,958	82,964,135
B Securities representing investments of customers' funds (at market)	3,496,302,992	3,483,521,886	3,185,634,545	3,241,607,650	3,519,500,398	3,516,933,282	3,083,857,956	3,028,332,209	2,821,038,709	2,985,694,175	3,376,705,022	3,438,775,022
C Securities held for particular customers or option customers in lieu of cash (at market)	104,992,161	104,942,125	109,936,087	109,926,368	109,908,420	109,905,724	109,846,444	109,848,889	109,821,117	109,798,397	109,780,964	109,728,022
9. Net settlement from (to) derivatives clearing organizations of contract markets	317,528,837	591,626,099	(27,841,502)	328,672,885	198,975,723	131,616,945	(294,443,059)	600,017,592	228,580,311	697,467,297	(436,335,276)	559,029,330
10. Exchange traded options												
A Value of open long option contracts	64,755,476,751	64,089,355,311	64,922,465,443	65,481,464,642	65,561,334,780	66,585,457,231	65,031,266,436	66,630,359,172	64,507,326,932	63,310,987,258	60,753,934,610	67,488,350,692
B Value of open short option contracts	(65,223,369,505)	(64,508,210,933)	(65,168,148,583)	(65,661,422,489)	(65,463,568,923)	(66,348,109,743)	(65,213,692,823)	(66,997,962,826)	(64,549,790,930)	(63,203,597,200)	(60,280,487,748)	(67,603,338,838)
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)	\$ 4,276,914,146	\$ 4,401,445,431	\$ 4,410,829,934	\$ 4,407,432,608	\$ 4,440,270,724	\$ 4,435,689,122	\$ 4,359,645,594	\$ 4,181,479,858	\$ 4,255,061,548	\$ 4,690,554,149	\$ 4,409,145,991	\$ 4,505,688,747
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	627,869,965	629,167,469	629,894,685	633,552,556	641,768,851	694,132,218	626,459,289	667,246,495	672,414,384	1,169,892,777	678,027,934	744,958,264
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	277,869,965	279,167,469	279,894,685	283,552,556	291,768,851	344,132,218	276,459,289	317,246,495	322,414,384	819,892,777	328,027,934	394,958,264

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	August 14, 2024	August 13, 2024	August 12, 2024	August 9, 2024	August 8, 2024	August 7, 2024	August 6, 2024	August 5, 2024	August 2, 2024	August 1, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 3,058,563,594	\$ 2,733,086,414	\$ 2,527,220,235	\$ 2,456,017,373	\$ 1,887,594,728	\$ 2,080,092,453	\$ 1,854,952,111	\$ 1,619,240,827	\$ 2,020,726,516	\$ 2,811,115,461
B Securities (at market)	110,522,986	110,516,302	110,481,549	110,465,490	110,424,165	110,419,937	110,409,314	110,423,657	110,404,903	110,292,941
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	775,580,142	851,703,705	1,198,274,110	1,208,832,207	1,391,569,120	1,916,237,348	1,660,177,490	1,854,475,326	1,482,317,610	989,207,261
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	64,110,842,620	65,283,089,603	65,080,180,278	64,797,148,162	69,164,431,545	74,259,365,751	72,831,057,738	83,042,949,080	69,301,205,727	63,737,548,773
B Deduct market value of open option contracts granted (sold) on a contract market	(64,296,464,294)	(65,336,659,475)	(64,963,980,019)	(64,728,916,817)	(68,615,694,924)	(74,426,106,598)	(72,315,542,571)	(82,804,183,992)	(69,104,342,116)	(63,625,305,489)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,759,045,048	3,641,736,549	3,952,176,153	3,843,546,415	3,938,324,634	3,940,008,891	4,141,054,082	3,822,904,898	3,810,312,640	4,022,858,947
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	24,838,176	37,090,525	25,014,739	26,723,461	33,406,697	26,623,587	24,407,494	93,695,717	21,936,980	22,195,292
Less: amount offset by customer securities	(24,838,176)	(26,504,547)	(24,998,673)	(26,723,461)	(25,065,755)	(25,256,891)	(24,407,494)	(24,013,591)	(21,936,980)	(21,281,506)
	-	10,585,978	16,066	-	8,340,942	1,366,696	-	69,682,126	-	913,786
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,759,045,048	\$ 3,652,322,527	\$ 3,952,192,219	\$ 3,843,546,415	\$ 3,946,665,576	\$ 3,941,375,587	\$ 4,141,054,082	\$ 3,892,587,024	\$ 3,810,312,640	\$ 4,023,772,733
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 21,818,082	\$ 20,128,761	\$ 20,047,015	\$ 20,155,254	\$ 19,932,361	\$ 23,498,373	\$ 6,030,605	\$ 90,128,839	\$ 9,665,033	\$ 28,341,228
B Securities representing investments of customers' funds (at market)	583,636,084	406,332,268	421,225,142	363,714,909	381,644,237	596,778,125	364,895,812	553,018,926	579,823,935	688,425,293
C Securities held for particular customers or option customers in lieu of cash (at market)	789,141	789,375	787,813	786,953	786,594	787,766	788,000	790,297	790,688	785,031
8. Margins on deposit with derivatives clearing organizations of contract markets										
A Cash	494,312,451	77,171,264	212,509,655	165,801,664	114,292,478	221,245,637	777,029,934	516,973,386	597,084,428	726,350,763
B Securities representing investments of customers' funds (at market)	3,025,213,069	3,216,626,219	3,409,628,959	3,020,605,849	3,560,584,320	3,006,812,758	2,955,637,663	3,553,534,871	3,453,270,720	3,321,504,818
C Securities held for particular customers or option customers in lieu of cash (at market)	109,733,845	109,726,927	109,693,737	109,678,537	109,637,571	109,632,172	109,621,314	109,633,360	109,614,216	109,507,910
9. Net settlement from (to) derivatives clearing organizations of contract markets	381,172,072	534,828,770	329,446,707	788,077,121	(56,809,742)	922,229,455	132,288,768	(597,904,879)	(488,887,176)	(362,776,534)
10. Exchange traded options										
A Value of open long option contracts	64,110,842,620	65,283,089,603	65,080,180,278	64,797,148,162	69,164,431,545	74,259,365,751	72,831,057,738	83,042,949,080	69,301,205,727	63,737,548,773
B Value of open short option contracts	(64,296,464,294)	(65,336,659,475)	(64,963,980,019)	(64,728,916,817)	(68,615,694,924)	(74,426,106,598)	(72,315,542,571)	(82,804,183,992)	(69,104,342,116)	(63,625,305,489)
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)	\$ 4,431,053,070	\$ 4,312,033,712	\$ 4,619,539,287	\$ 4,537,051,632	\$ 4,678,804,440	\$ 4,714,243,439	\$ 4,861,807,263	\$ 4,464,939,888	\$ 4,458,225,455	\$ 4,624,381,793
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	672,008,022	659,711,185	667,347,068	693,505,217	732,138,864	772,867,852	720,753,181	572,352,864	647,912,815	600,609,060
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	322,008,022	309,711,185	317,347,068	343,505,217	382,138,864	422,867,852	370,753,181	222,352,864	297,912,815	250,609,060