

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		July 31, 2025	July 30, 2025	July 29, 2025	July 28, 2025	July 25, 2025	July 24, 2025	July 23, 2025	July 22, 2025	July 21, 2025	July 18, 2025	July 17, 2025	July 16, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)													
1.	Net ledger balance												
	A Cash	\$ 3,318,891,533	\$ 3,252,944,867	\$ 3,264,223,204	\$ 3,973,363,166	\$ 3,924,982,480	\$ 3,821,079,808	\$ 3,885,211,166	\$ 3,895,009,436	\$ 3,493,332,072	\$ 3,328,209,821	\$ 3,439,462,775	\$ 3,339,095,680
	B Securities (at market)	92,857,723	92,847,051	92,841,395	87,930,405	87,921,057	85,947,861	87,939,923	87,932,568	87,924,339	87,915,074	87,883,707	87,874,306
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	182,364,843	(64,219,662)	(55,743,989)	(220,388,671)	(308,113,357)	(302,242,326)	(351,387,503)	(82,153,096)	(208,491,448)	(10,744,639)	(49,387,858)	206,433,265
3.	Exchange traded options												
	A Add market value of open option contracts purchased on a contract market	67,774,367,898	69,046,875,681	68,612,049,786	67,384,799,433	67,596,225,210	66,898,318,413	66,324,285,501	64,272,839,911	63,971,051,710	63,197,091,260	68,868,657,963	67,091,790,510
	B Deduct market value of open option contracts granted (sold) on a contract market	(67,141,537,528)	(68,041,807,178)	(67,668,869,607)	(66,983,914,264)	(67,092,190,412)	(66,309,887,690)	(65,875,986,432)	(63,931,123,698)	(63,188,761,313)	(62,106,455,135)	(68,160,988,807)	(66,592,850,059)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,226,944,469	4,286,640,759	4,244,500,789	4,241,790,069	4,208,824,978	4,193,216,066	4,070,062,655	4,242,505,121	4,155,055,360	4,496,016,381	4,185,627,780	4,132,343,702
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	31,198,746	31,471,783	32,649,634	31,898,858	32,613,974	31,026,566	31,398,766	30,527,889	31,055,452	31,007,218	32,539,379	31,351,579
	Less: amount offset by customer securities	(31,198,746)	(31,471,778)	(32,649,622)	(31,898,858)	(32,613,974)	(31,026,566)	(31,398,766)	(30,527,889)	(31,055,452)	(31,007,218)	(32,539,379)	(31,351,579)
		-	5	12	-	-	-	-	-	-	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,226,944,469	\$ 4,286,640,764	\$ 4,244,500,801	\$ 4,241,790,069	\$ 4,208,824,978	\$ 4,193,216,066	\$ 4,070,062,655	\$ 4,242,505,121	\$ 4,155,055,360	\$ 4,496,016,381	\$ 4,185,627,780	\$ 4,132,343,702
FUNDS IN SEGREGATED ACCOUNTS													
7.	Deposited in segregated funds bank accounts												
	A Cash	\$ 19,106,527	\$ 21,466,428	\$ 21,877,205	\$ 32,537,319	\$ 48,868,852	\$ 31,466,948	\$ 28,372,832	\$ 78,813,023	\$ 48,728,101	\$ 35,104,198	\$ 26,616,998	\$ 44,660,688
	B Securities representing investments of customers' funds (at market)	286,079,918	405,210,098	503,985,145	297,324,944	297,324,944	391,370,896	300,305,251	501,181,393	308,252,736	552,206,287	421,959,937	529,675,043
	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	1,059,388,723	907,361,874	1,091,261,426	1,089,041,698	1,026,714,950	1,012,041,559	1,043,784,245	1,080,960,008	1,097,672,545	1,050,361,911	955,034,195	1,135,153,172
	B Securities representing investments of customers' funds (at market)	2,747,848,044	2,747,690,025	2,744,796,667	2,846,749,423	2,820,019,901	2,821,417,466	2,823,949,075	2,741,861,713	2,739,505,543	2,736,233,644	2,786,831,485	2,781,276,052
	C Securities held for particular customers or option customers in lieu of cash (at market)	92,857,723	92,847,051	92,841,395	87,930,405	87,921,057	85,947,861	87,939,923	87,932,568	87,924,339	87,915,074	87,883,707	87,874,306
9.	Net settlement from (to) derivatives clearing organizations of contract markets	468,050,608	229,998,381	(448,438,706)	354,486,247	452,517,044	135,961,563	201,990,501	526,124,135	707,094,427	(402,668,999)	217,306,819	(278,975,080)
10.	Exchange traded options												
	A Value of open long option contracts	67,774,367,898	69,046,875,681	68,612,049,786	67,384,799,433	67,596,225,210	66,898,318,413	66,324,285,501	64,272,839,911	63,971,051,710	63,197,091,260	68,868,657,963	67,091,790,510
	B Value of open short option contracts	(67,141,537,528)	(68,041,807,178)	(67,668,869,607)	(66,983,914,264)	(67,092,190,412)	(66,309,887,690)	(65,875,986,432)	(63,931,123,698)	(63,188,761,313)	(62,106,455,135)	(68,160,988,807)	(66,592,850,059)
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)	\$ 5,306,161,913	\$ 5,409,642,360	\$ 4,949,503,311	\$ 5,108,955,205	\$ 5,237,401,546	\$ 5,066,637,016	\$ 4,934,640,896	\$ 5,358,589,053	\$ 5,771,468,088	\$ 5,149,788,240	\$ 5,203,302,297	\$ 4,798,604,632
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,079,217,444	1,123,001,596	705,002,510	867,165,136	1,028,576,568	873,420,950	864,578,241	1,116,083,932	1,616,412,728	653,771,859	1,017,674,517	666,260,930
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	729,217,444	773,001,596	355,002,510	517,165,136	678,576,568	523,420,950	514,578,241	766,083,932	1,266,412,728	303,771,859	667,674,517	316,260,930

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		July 15, 2025	July 14, 2025	July 11, 2025	July 10, 2025	July 9, 2025	July 8, 2025	July 7, 2025	July 4, 2025	July 3, 2025	July 2, 2025	July 1, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)												
1.	Net ledger balance											
	A Cash	\$ 3,500,898,790	\$ 3,301,645,805	\$ 3,448,033,814	\$ 3,536,068,683	\$ 3,199,977,893	\$ 3,155,404,799	\$ 3,301,164,286	\$ 3,074,925,302	\$ 3,077,986,350	\$ 3,275,477,816	\$ 3,494,374,848
	B Securities (at market)	87,861,410	87,854,415	87,846,883	87,811,909	84,978,257	84,966,351	84,958,655	77,141,839	77,141,839	77,112,206	77,103,105
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	201,008,257	166,458,227	73,164,178	93,132,233	43,206,332	68,278,837	98,139,651	(53,116,131)	(92,966,920)	97,289,965	266,442,537
3.	Exchange traded options											
	A Add market value of open option contracts purchased on a contract market	65,801,731,836	66,686,382,010	65,857,545,915	66,404,916,305	65,813,717,444	63,600,414,090	63,970,112,636	66,579,138,499	66,582,303,303	63,751,531,818	62,072,213,117
	B Deduct market value of open option contracts granted (sold) on a contract market	(65,520,987,337)	(66,198,343,610)	(65,398,782,991)	(66,163,684,785)	(65,144,398,798)	(62,934,971,724)	(63,392,343,421)	(65,627,033,861)	(65,632,770,746)	(63,278,308,352)	(61,941,480,735)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,070,512,956	4,043,996,847	4,067,807,799	3,958,244,345	3,997,481,128	3,974,092,353	4,062,031,807	4,051,055,648	4,011,693,826	3,923,103,453	3,968,652,872
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	31,262,290	31,154,000	31,542,403	30,686,739	37,032,717	35,891,265	35,940,624	26,172,824	26,052,523	25,527,423	26,627,068
	Less: amount offset by customer securities	(31,262,290)	(31,154,000)	(31,432,249)	(30,686,739)	(37,032,717)	(35,891,265)	(34,567,940)	(26,165,519)	(26,045,218)	(25,527,423)	(26,627,068)
		-	-	110,154	-	-	-	1,372,684	7,305	7,305	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,070,512,956	\$ 4,043,996,847	\$ 4,067,917,953	\$ 3,958,244,345	\$ 3,997,481,128	\$ 3,974,092,353	\$ 4,063,404,491	\$ 4,051,062,953	\$ 4,011,701,131	\$ 3,923,103,453	\$ 3,968,652,872
FUNDS IN SEGREGATED ACCOUNTS												
7.	Deposited in segregated funds bank accounts											
	A Cash	\$ 31,416,350	\$ 62,945,965	\$ 29,082,473	\$ 51,862,157	\$ 31,077,591	\$ 39,360,218	\$ 45,672,958	\$ 287,285,350	\$ 49,200,291	\$ 49,585,290	\$ 44,797,223
	B Securities representing investments of customers' funds (at market)	404,910,558	313,219,913	294,344,638	295,338,073	295,338,073	293,351,202	403,293,006	292,357,767	292,357,767	316,200,220	403,608,549
	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	926,604,733	965,624,232	1,013,987,015	973,688,163	923,745,833	886,830,152	943,299,518	932,268,087	938,944,190	1,055,812,449	1,165,816,091
	B Securities representing investments of customers' funds (at market)	2,783,938,428	2,785,495,515	2,796,679,345	2,797,916,023	2,886,872,062	2,983,963,902	2,985,997,340	2,984,562,654	2,992,435,686	2,992,902,044	2,894,658,356
	C Securities held for particular customers or option customers in lieu of cash (at market)	87,861,410	87,854,415	87,846,883	87,811,909	84,978,257	84,966,351	84,958,655	77,141,839	77,141,839	77,112,206	77,103,105
9.	Net settlement from (to) derivatives clearing organizations of contract markets	406,477,430	174,838,884	77,607,675	510,935,386	247,275,387	111,821,565	503,728,333	(178,772,738)	15,832,001	(88,857,638)	(88,009,402)
10.	Exchange traded options											
	A Value of open long option contracts	65,801,731,836	66,686,382,010	65,857,545,915	66,404,916,305	65,813,717,444	63,600,414,090	63,970,112,636	66,579,138,499	66,582,303,303	63,751,531,818	62,072,213,117
	B Value of open short option contracts	(65,520,987,337)	(66,198,343,610)	(65,398,782,991)	(66,163,684,785)	(65,144,398,798)	(62,934,971,724)	(63,392,343,421)	(65,627,033,861)	(65,632,770,746)	(63,278,308,352)	(61,941,480,735)
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)	\$ 4,921,953,408	\$ 4,878,017,324	\$ 4,758,310,953	\$ 4,958,783,231	\$ 5,138,605,849	\$ 5,065,735,756	\$ 5,544,719,025	\$ 5,346,947,597	\$ 5,315,444,331	\$ 4,875,978,037	\$ 4,628,706,304
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	851,440,452	834,020,477	690,393,000	1,000,538,886	1,141,124,721	1,091,643,403	1,481,314,534	1,295,884,644	1,303,743,200	952,874,584	660,053,432
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	501,440,452	484,020,477	340,393,000	650,538,886	791,124,721	741,643,403	1,131,314,534	945,884,644	953,743,200	602,874,584	310,053,432