

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		July 17, 2025	July 16, 2025	July 15, 2025	July 14, 2025	July 11, 2025	July 10, 2025	July 9, 2025	July 8, 2025
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)									
1.	Net ledger balance								
	A Cash	\$ 3,439,462,775	\$ 3,339,095,680	\$ 3,500,898,790	\$ 3,301,645,805	\$ 3,448,033,814	\$ 3,536,068,683	\$ 3,199,977,893	\$ 3,155,404,799
	B Securities (at market)	87,883,707	87,874,306	87,861,410	87,854,415	87,846,883	87,811,909	84,978,257	84,966,351
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(49,387,858)	206,433,265	201,008,257	166,458,227	73,164,178	93,132,233	43,206,332	68,278,837
3.	Exchange traded options								
	A Add market value of open option contracts purchased on a contract market	68,868,657,963	67,091,790,510	65,801,731,836	66,686,382,010	65,857,545,915	66,404,916,305	65,813,717,444	63,600,414,090
	B Deduct market value of open option contracts granted (sold) on a contract market	(68,160,988,807)	(66,592,850,059)	(65,520,987,337)	(66,198,343,610)	(65,398,782,991)	(66,163,684,785)	(65,144,398,798)	(62,934,971,724)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,185,627,780	4,132,343,702	4,070,512,956	4,043,996,847	4,067,807,799	3,958,244,345	3,997,481,128	3,974,092,353
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	32,539,379	31,351,579	31,262,290	31,154,000	31,542,403	30,686,739	37,032,717	35,891,265
	Less: amount offset by customer securities	(32,539,379)	(31,351,579)	(31,262,290)	(31,154,000)	(31,432,249)	(30,686,739)	(37,032,717)	(35,891,265)
		-	-	-	-	110,154	-	-	-
6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,185,627,780	\$ 4,132,343,702	\$ 4,070,512,956	\$ 4,043,996,847	\$ 4,067,917,953	\$ 3,958,244,345	\$ 3,997,481,128	\$ 3,974,092,353
FUNDS IN SEGREGATED ACCOUNTS									
7.	Deposited in segregated funds bank accounts								
	A Cash	\$ 26,616,998	\$ 44,660,688	\$ 31,416,350	\$ 62,945,965	\$ 29,082,473	\$ 51,862,157	\$ 31,077,591	\$ 39,360,218
	B Securities representing investments of customers' funds (at market)	421,959,937	529,675,043	404,910,558	313,219,913	294,344,638	295,338,073	295,338,073	293,351,202
	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	955,034,195	1,135,153,172	926,604,733	965,624,232	1,013,987,015	973,688,163	923,745,833	886,830,152
	B Securities representing investments of customers' funds (at market)	2,786,831,485	2,781,276,052	2,783,938,428	2,785,495,515	2,796,679,345	2,797,916,023	2,886,872,062	2,983,963,902
	C Securities held for particular customers or option customers in lieu of cash (at market)	87,883,707	87,874,306	87,861,410	87,854,415	87,846,883	87,811,909	84,978,257	84,966,351
9.	Net settlement from (to) derivatives clearing organizations of contract markets	217,306,819	(278,975,080)	406,477,430	174,838,884	77,607,675	510,935,386	247,275,387	111,821,565
10.	Exchange traded options								
	A Value of open long option contracts	68,868,657,963	67,091,790,510	65,801,731,836	66,686,382,010	65,857,545,915	66,404,916,305	65,813,717,444	63,600,414,090
	B Value of open short option contracts	(68,160,988,807)	(66,592,850,059)	(65,520,987,337)	(66,198,343,610)	(65,398,782,991)	(66,163,684,785)	(65,144,398,798)	(62,934,971,724)
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)	\$ 5,203,302,297	\$ 4,798,604,632	\$ 4,921,953,408	\$ 4,878,017,324	\$ 4,758,310,953	\$ 4,958,783,231	\$ 5,138,605,849	\$ 5,065,735,756
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,017,674,517	666,260,930	851,440,452	834,020,477	690,393,000	1,000,538,886	1,141,124,721	1,091,643,403
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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	667,674,517	316,260,930	501,440,452	484,020,477	340,393,000	650,538,886	791,124,721	741,643,403

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

		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	\$	3,301,164,286	\$	3,074,925,302	\$	3,077,986,350	\$	3,275,477,816	\$	3,494,374,848
	B Securities (at market)		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		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		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		(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)		4,062,031,807		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		35,940,624		26,172,824		26,052,523		25,527,423		26,627,068
	Less: amount offset by customer securities		(34,567,940)		(26,165,519)		(26,045,218)		(25,527,423)		(26,627,068)
			1,372,684		7,305		7,305		-		-
6.	Amount required to be segregated (add lines 4 and 5)	\$	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	\$	45,672,958	\$	287,285,350	\$	49,200,291	\$	49,585,290	\$	44,797,223
	B Securities representing investments of customers' funds (at market)		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		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)		2,985,997,340		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)		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		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		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		(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)	\$	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)		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
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		1,131,314,534		945,884,644		953,743,200		602,874,584		310,053,432