

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	November 29, 2024	November 28, 2024	November 27, 2024	November 26, 2024	November 25, 2024	November 22, 2024	November 21, 2024	November 20, 2024	November 19, 2024	November 18, 2024	November 15, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)											
1. Net ledger balance											
A Cash	\$ 2,576,071,756	\$ 2,239,616,107	\$ 2,242,907,391	\$ 2,148,910,900	\$ 2,780,839,260	\$ 2,446,895,194	\$ 2,900,027,877	\$ 2,231,357,394	\$ 2,457,506,146	\$ 1,554,199,530	\$ 1,669,623,573
B Securities (at market)	696,835,760	692,751,499	692,751,499	688,071,362	688,953,127	664,015,949	660,453,357	663,728,660	667,125,101	671,701,465	668,707,446
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(780,997,415)	(607,869,732)	(595,982,738)	(697,249,919)	(606,253,538)	(474,253,441)	(600,298,574)	(339,077,498)	(384,921,472)	(347,000,876)	(253,851,806)
3. Exchange traded options											
A Add market value of open option contracts purchased on a contract market	72,197,862,990	71,914,146,807	71,914,835,413	73,226,961,536	69,932,319,739	69,923,653,857	70,485,114,254	68,560,382,062	67,342,152,330	66,249,203,433	65,520,760,021
B Deduct market value of open option contracts granted (sold) on a contract market	(70,676,427,542)	(70,321,004,625)	(70,322,777,196)	(71,381,958,407)	(68,854,911,386)	(68,559,105,322)	(69,451,740,187)	(67,194,992,621)	(66,154,694,250)	(64,152,508,363)	(63,510,027,522)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,013,345,549	3,917,640,056	3,931,734,369	3,984,735,472	3,940,947,202	4,001,206,237	3,993,556,727	3,921,397,997	3,927,167,855	3,975,595,189	4,095,211,712
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	52,254,915	42,979,926	43,358,527	47,223,678	39,877,256	40,614,901	33,759,931	32,693,119	33,553,389	37,736,564	39,154,476
Less: amount offset by customer securities	(52,254,915)	(42,979,926)	(43,358,527)	(47,223,678)	(39,877,256)	(40,614,901)	(33,759,931)	(32,681,786)	(33,542,025)	(37,725,205)	(39,143,182)
	-	-	-	-	-	-	-	11,333	11,364	11,359	11,294
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,013,345,549	\$ 3,917,640,056	\$ 3,931,734,369	\$ 3,984,735,472	\$ 3,940,947,202	\$ 4,001,206,237	\$ 3,993,556,727	\$ 3,921,409,330	\$ 3,927,179,219	\$ 3,975,606,548	\$ 4,095,223,006
FUNDS IN SEGREGATED ACCOUNTS											
7. Deposited in segregated funds bank accounts											
A Cash	\$ 13,303,181	\$ 238,946,683	\$ 18,329,755	\$ 16,682,721	\$ 41,647,435	\$ 16,273,385	\$ 22,445,715	\$ 4,987,938	\$ 37,242,834	\$ 32,588,902	\$ 36,974,578
B Securities representing investments of customers' funds (at market)	372,655,542	384,600,042	384,600,042	359,715,667	248,233,667	248,233,667	248,233,667	248,233,667	248,233,667	347,519,667	354,469,531
C Securities held for particular customers or option customers in lieu of cash (at market)	785,906	784,469	784,469	783,500	783,672	781,703	781,703	782,219	782,688	782,438	782,016
8. Margins on deposit with derivatives clearing organizations of contract markets											
A Cash	95,994,469	243,803,570	267,008,635	228,074,990	102,582,014	435,103,598	239,076,645	167,596,228	182,001,025	262,879,882	69,439,230
B Securities representing investments of customers' funds (at market)	1,887,021,713	1,883,876,963	1,883,876,963	2,133,607,963	2,272,232,813	2,256,777,515	2,256,782,515	2,274,380,019	2,283,784,639	2,381,973,278	2,510,017,089
C Securities held for particular customers or option customers in lieu of cash (at market)	696,049,854	691,967,031	691,967,031	687,287,862	688,169,455	663,234,246	659,671,654	662,946,441	666,342,413	670,919,027	667,925,430
9. Net settlement from (to) derivatives clearing organizations of contract markets	509,016,171	88,490,906	301,002,700	(591,353,565)	590,226,210	(276,945,532)	602,239,712	(26,040,518)	1,074,329,442	53,191,911	(565,316,100)
10. Exchange traded options											
A Value of open long option contracts	72,197,862,990	71,914,146,807	71,914,835,413	73,226,961,536	69,932,319,739	69,923,653,857	70,485,114,254	68,560,382,062	67,342,152,330	66,249,203,433	65,520,760,021
B Value of open short option contracts	(70,676,427,542)	(70,321,004,625)	(70,322,777,196)	(71,381,958,407)	(68,854,911,386)	(68,559,105,322)	(69,451,740,187)	(67,194,992,621)	(66,154,694,250)	(64,152,508,363)	(63,510,027,522)
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)	\$ 5,096,262,284	\$ 5,125,611,846	\$ 5,139,627,812	\$ 4,679,802,267	\$ 5,021,283,619	\$ 4,708,007,117	\$ 5,062,605,678	\$ 4,698,275,435	\$ 5,680,174,788	\$ 5,846,550,175	\$ 5,085,024,273
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,082,916,735	1,207,971,790	1,207,893,443	695,066,795	1,080,336,417	706,800,880	1,069,048,951	776,866,105	1,752,995,569	1,870,943,627	989,801,267
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	732,916,735	857,971,790	857,893,443	345,066,795	730,336,417	356,800,880	719,048,951	426,866,105	1,402,995,569	1,520,943,627	639,801,267

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	November 14, 2024	November 13, 2024	November 12, 2024	November 11, 2024	November 8, 2024	November 7, 2024	November 6, 2024	November 5, 2024	November 4, 2024	November 1, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)										
1. Net ledger balance										
A Cash	\$ 2,521,290,180	\$ 2,395,736,802	\$ 1,994,356,924	\$ 3,324,924,796	\$ 3,665,755,471	\$ 3,571,285,749	\$ 3,218,280,324	\$ 2,648,948,755	\$ 2,508,508,265	\$ 2,665,280,357
B Securities (at market)	669,015,482	669,351,635	672,880,881	675,336,364	677,578,292	680,172,710	677,323,723	686,535,242	684,552,845	682,078,678
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(433,982,898)	(506,874,909)	(533,182,109)	(732,814,403)	(815,426,301)	(924,253,949)	(561,264,976)	(137,987,551)	80,187,173	132,312,512
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	73,312,294,672	74,640,414,774	74,533,494,972	73,855,533,665	71,509,000,589	70,250,876,706	66,734,177,681	62,037,337,703	60,358,255,405	61,047,623,542
B Deduct market value of open option contracts granted (sold) on a contract market	(72,050,971,855)	(73,172,200,718)	(72,559,484,292)	(72,821,741,301)	(70,769,336,419)	(69,599,466,399)	(66,220,388,523)	(61,487,826,012)	(59,772,062,672)	(60,602,578,469)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,017,645,581	4,026,427,584	4,108,066,376	4,301,239,121	4,267,571,632	3,978,614,817	3,848,128,229	3,747,008,137	3,859,441,016	3,924,716,620
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	40,853,439	39,223,745	38,083,884	37,236,993	36,635,441	38,158,807	36,014,789	38,124,604	37,765,223	38,022,316
Less: amount offset by customer securities	(40,689,440)	(39,223,745)	(38,083,884)	(37,236,993)	(36,635,441)	(38,158,807)	(36,014,789)	(38,124,604)	(37,765,223)	(38,022,316)
	163,999	-	-	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,017,809,580	\$ 4,026,427,584	\$ 4,108,066,376	\$ 4,301,239,121	\$ 4,267,571,632	\$ 3,978,614,817	\$ 3,848,128,229	\$ 3,747,008,137	\$ 3,859,441,016	\$ 3,924,716,620
FUNDS IN SEGREGATED ACCOUNTS										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 33,183,170	\$ 23,851,735	\$ 20,533,897	\$ 82,504,052	\$ 22,688,194	\$ 27,220,956	\$ 18,259,764	\$ 27,715,450	\$ 24,504,735	\$ 27,370,704
B Securities representing investments of customers' funds (at market)	345,534,071	340,570,082	336,598,891	347,519,667	347,519,667	338,583,927	495,437,264	500,400,942	500,267,164	488,354,338
C Securities held for particular customers or option customers in lieu of cash (at market)	781,234	781,953	781,359	783,203	783,297	783,859	782,344	784,047	784,281	783,047
8. Margins on deposit with derivatives clearing organizations of contract markets										
A Cash	273,455,632	67,837,269	461,189,002	745,887,579	807,110,795	458,202,525	371,903,328	109,112,224	124,674,590	259,594,145
B Securities representing investments of customers' funds (at market)	2,508,715,522	2,767,554,522	2,766,465,522	2,572,194,419	2,572,194,419	2,570,907,919	2,419,954,572	2,516,340,572	2,651,172,837	2,647,635,837
C Securities held for particular customers or option customers in lieu of cash (at market)	668,234,248	668,569,681	672,099,521	674,553,161	676,794,995	679,388,850	676,541,379	685,751,195	683,768,564	681,295,631
9. Net settlement from (to) derivatives clearing organizations of contract markets	333,925,791	1,004,656,475	(938,444,662)	(222,724,323)	32,123,176	149,996,915	398,771,688	261,881,815	20,430,729	22,206,706
10. Exchange traded options										
A Value of open long option contracts	73,312,294,672	74,640,414,774	74,533,494,972	73,855,533,665	71,509,000,589	70,250,876,706	66,734,177,681	62,037,337,703	60,358,255,405	61,047,623,542
B Value of open short option contracts	(72,050,971,855)	(73,172,200,718)	(72,559,484,292)	(72,821,741,301)	(70,769,336,419)	(69,599,466,399)	(66,220,388,523)	(61,487,826,012)	(59,772,062,672)	(60,602,578,469)
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)	\$ 5,425,152,485	\$ 6,342,035,773	\$ 5,293,234,210	\$ 5,234,510,122	\$ 5,198,878,713	\$ 4,876,495,258	\$ 4,895,439,497	\$ 4,651,497,936	\$ 4,591,795,633	\$ 4,572,285,481
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	1,407,342,905	2,315,608,189	1,185,167,834	933,271,001	931,307,081	897,880,441	1,047,311,268	904,489,799	732,354,617	647,568,861
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	1,057,342,905	1,965,608,189	835,167,834	583,271,001	581,307,081	547,880,441	697,311,268	554,489,799	382,354,617	297,568,861