

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

	June 14, 2024	June 13, 2024	June 12, 2024	June 11, 2024	June 10, 2024	June 7, 2024	June 6, 2024	June 5, 2024	June 4, 2024	June 3, 2024
<b>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</b>										
1. Net ledger balance										
A Cash	\$ 3,907,371,316	\$ 3,052,999,092	\$ 2,782,491,350	\$ 2,497,414,220	\$ 2,728,747,610	\$ 3,580,507,661	\$ 3,711,965,119	\$ 2,367,443,061	\$ 1,882,312,148	\$ 2,154,225,324
B Securities (at market)	118,062,145	118,017,089	117,997,870	117,978,439	117,958,551	117,943,896	117,905,284	117,888,674	118,683,447	128,328,081
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(447,386,272)	(499,178,393)	(483,808,422)	(522,193,456)	(377,146,150)	(261,640,579)	(153,599,383)	(199,773,552)	140,682,771	45,552,285
3. Exchange traded options										
A Add market value of open option contracts purchased on a contract market	70,427,985,453	72,358,257,338	71,442,092,033	68,781,911,847	67,295,758,461	66,141,974,123	66,895,999,688	66,797,060,881	63,639,898,527	62,916,250,602
B Deduct market value of open option contracts granted (sold) on a contract market	(70,258,931,643)	(71,347,193,834)	(70,309,677,585)	(67,288,073,025)	(66,130,830,082)	(65,851,477,710)	(66,888,911,063)	(65,588,789,422)	(62,267,546,888)	(61,612,644,382)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,747,100,999	3,682,901,292	3,549,095,246	3,587,038,025	3,634,488,390	3,727,307,391	3,683,359,645	3,493,829,642	3,514,030,005	3,631,711,910
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	35,499,146	36,141,636	36,716,013	35,325,629	36,549,694	35,966,180	35,145,216	34,706,834	33,775,882	34,157,869
Less: amount offset by customer securities	(35,499,146)	(36,141,636)	(36,286,043)	(35,325,629)	(36,549,694)	(35,939,069)	(35,145,216)	(34,706,834)	(33,775,882)	(34,157,869)
	-	-	429,970	-	-	27,111	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,747,100,999	\$ 3,682,901,292	\$ 3,549,525,216	\$ 3,587,038,025	\$ 3,634,488,390	\$ 3,727,334,502	\$ 3,683,359,645	\$ 3,493,829,642	\$ 3,514,030,005	\$ 3,631,711,910
<b>FUNDS IN SEGREGATED ACCOUNTS</b>										
7. Deposited in segregated funds bank accounts										
A Cash	\$ 32,472,028	\$ 37,915,688	\$ 28,952,340	\$ 36,080,610	\$ 25,506,169	\$ 23,729,372	\$ 23,651,124	\$ 24,821,189	\$ 29,881,223	\$ 23,706,897
B Securities representing investments of customers' funds (at market)	740,950,958	650,029,427	439,372,164	447,306,707	303,491,947	305,475,551	658,139,969	313,409,969	315,393,573	302,500,144
C Securities held for particular customers or option customers in lieu of cash (at market)	773,953	773,813	772,375	770,281	769,031	769,328	772,594	772,516	1,581,406	11,241,031
8. Margins on deposit with derivatives clearing organizations of contract markets										
A Cash	309,165,667	429,831,447	431,345,259	322,699,785	199,900,909	581,962,727	336,479,229	280,498,750	203,857,026	301,015,433
B Securities representing investments of customers' funds (at market)	2,036,274,492	1,985,503,492	1,881,832,742	2,028,933,492	3,087,713,219	3,085,525,719	2,012,887,414	2,010,907,414	2,162,346,164	2,159,651,164
C Securities held for particular customers or option customers in lieu of cash (at market)	117,288,192	117,243,277	117,225,495	117,208,158	117,189,520	117,174,568	117,132,690	117,116,159	117,102,040	117,087,049
9. Net settlement from (to) derivatives clearing organizations of contract markets	941,974,899	55,041,479	638,431,886	(253,575,616)	(662,076,392)	800,056	1,128,952,564	453,860,020	(80,881,331)	226,475,020
10. Exchange traded options										
A Value of open long option contracts	70,427,985,453	72,358,257,338	71,442,092,033	68,781,911,847	67,295,758,461	66,141,974,123	66,895,999,688	66,797,060,881	63,639,898,527	62,916,250,602
B Value of open short option contracts	(70,258,931,643)	(71,347,193,834)	(70,309,677,585)	(67,288,073,025)	(66,130,830,082)	(65,851,477,710)	(66,888,911,063)	(65,588,789,422)	(62,267,546,888)	(61,612,644,382)
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)	\$ 4,347,953,999	\$ 4,287,402,127	\$ 4,670,346,709	\$ 4,193,262,239	\$ 4,237,422,782	\$ 4,405,933,734	\$ 4,285,104,209	\$ 4,409,657,476	\$ 4,121,631,740	\$ 4,445,282,958
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	600,853,000	604,500,835	1,120,821,493	606,224,214	602,934,392	678,599,232	601,744,564	915,827,834	607,601,735	813,571,048
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	250,853,000	254,500,835	770,821,493	256,224,214	252,934,392	328,599,232	251,744,564	565,827,834	257,601,735	463,571,048