

**ABN AMRO Clearing USA, LLC
Secured Statement Disclosures**

	March 29, 2024	March 28, 2024	March 27, 2024	March 26, 2024	March 25, 2024	March 22, 2024	March 21, 2024	March 20, 2024	March 19, 2024
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY									
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
1. Net ledger balance- Foreign Futures and Foreign Option Trading - All Customers									
Cash	3,775,660	4,914,321	9,450,285	41,690,115	49,391,121	69,843,586	73,192,643	82,391,025	78,457,442
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	136,001,070	134,862,001	138,320,948	124,092,923	114,323,230	93,592,062	84,019,634	75,568,006	73,196,300
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	3,480,641	3,480,641	3,363,201	3,407,572	3,292,898	3,343,653	3,236,248	3,240,490	3,189,648
Market value of open contracts granted (sold) on a foreign board of trade	(5,755,705)	(5,755,705)	(6,224,698)	(6,298,115)	(5,997,215)	(5,959,703)	(6,698,780)	(6,854,387)	(6,523,169)
4. Net equity (deficit) (add lines 1. 2. and 3.)	137,501,666	137,501,258	144,909,736	162,892,495	161,010,034	160,819,598	153,749,745	154,345,134	148,320,221
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	4,490	4,490	4,086	2	4,228	13,844	33	91,826	359,985
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	4,490	4,490	4,086	2	4,228	13,844	33	91,826	359,985
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 137,506,156	\$ 137,505,748	\$ 144,913,822	\$ 162,892,497	\$ 161,014,262	\$ 160,833,442	\$ 153,749,778	\$ 154,436,960	\$ 148,680,206
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>137,506,156</u>	<u>137,505,748</u>	<u>144,913,822</u>	<u>162,892,497</u>	<u>161,014,262</u>	<u>160,833,442</u>	<u>153,749,778</u>	<u>154,436,960</u>	<u>148,680,206</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
Banks located in the United States	\$ 6,489,453	\$ 6,489,453	\$ 4,502,929	\$ 7,431,665	\$ 12,916,465	\$ 7,426,438	\$ 8,399,011	\$ 5,559,650	\$ 7,746,632
Other banks designated by the Commission	-	6,489,453	-	4,502,929	-	7,426,438	8,399,011	-	7,746,632
2. Securities									
In safekeeping with banks located in the United States	94,876,835	94,876,835	79,938,202	63,007,751	74,871,200	97,730,325	102,701,734	117,640,367	123,615,821
In safekeeping with other banks designated by the Commission	-	94,876,835	-	79,938,202	-	97,730,325	102,701,734	-	123,615,821
3. Equities with registered futures commission merchants									
Cash	-	-	-	-	-	-	-	-	-
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	-	-	-	-	-	-	-	-	-
Value of long option contracts	-	-	-	-	-	-	-	-	-
Value of short option contracts	-	-	-	-	-	-	-	-	-
4. Amounts held by clearing organizations of foreign boards of trade									
Cash	-	-	-	-	-	-	-	-	-
Securities	-	-	-	-	-	-	-	-	-
Amount due to (from) clearing organization - daily variation	-	-	-	-	-	-	-	-	-
Value of long option contracts	-	-	-	-	-	-	-	-	-
Value of short option contracts	-	-	-	-	-	-	-	-	-
5. Amounts held by members of foreign boards of trade									
Cash	(62,852,975)	(61,054,777)	(39,761,658)	6,360,455	(3,122,927)	(551,204)	(2,261,705)	(4,783,785)	(16,980,528)
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	136,001,070	134,862,001	138,320,948	124,092,923	114,323,230	93,592,062	84,019,634	75,568,006	73,196,300
Value of long option contracts	3,480,641	3,480,641	3,363,201	3,407,572	3,292,898	3,343,653	3,236,248	3,240,490	3,189,648
Value of short option contracts	(5,755,705)	(5,755,705)	(6,224,698)	(6,298,115)	(5,997,215)	(5,959,703)	(6,698,780)	(6,854,387)	(6,523,169)
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-	-	-	-	-
7. Segregated funds on hand	-	-	-	-	-	-	-	-	-
8. Total funds in separate section 30.7 accounts	\$ 172,239,319	\$ 172,898,448	\$ 180,138,924	\$ 198,002,251	\$ 196,283,651	\$ 195,581,571	\$ 189,396,142	\$ 190,370,341	\$ 184,244,704
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,733,163</u>	<u>35,392,700</u>	<u>35,225,102</u>	<u>35,109,754</u>	<u>35,269,389</u>	<u>34,748,129</u>	<u>35,646,364</u>	<u>35,933,381</u>	<u>35,564,498</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>19,733,163</u>	<u>20,392,700</u>	<u>20,225,102</u>	<u>20,109,754</u>	<u>20,269,389</u>	<u>19,748,129</u>	<u>20,646,364</u>	<u>20,933,381</u>	<u>20,564,498</u>

**ABN AMRO Clearing USA, LLC
Secured Statement Disclosures**

	March 18, 2024	March 15, 2024	March 14, 2024	March 13, 2024	March 12, 2024	March 11, 2024	March 8, 2024	March 7, 2024
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY								
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
1. Net ledger balance- Foreign Futures and Foreign Option Trading - All Customers								
Cash	92,084,048	115,888,611	110,023,597	99,039,964	103,145,613	114,424,074	120,037,669	97,599,427
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	71,509,788	59,289,840	52,157,193	51,572,978	46,644,796	46,292,089	37,628,088	46,241,543
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,200,826	3,182,873	3,181,403	3,256,381	3,254,888	3,260,851	3,220,304	3,147,836
Market value of open contracts granted (sold) on a foreign board of trade	<u>(6,961,995)</u>	<u>(7,458,461)</u>	<u>(7,640,195)</u>	<u>(7,660,050)</u>	<u>(7,377,871)</u>	<u>(7,211,719)</u>	<u>(7,749,400)</u>	<u>(7,537,262)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	159,832,667	170,902,863	157,721,998	146,209,273	145,667,426	156,765,295	153,136,661	139,451,544
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	5	47,633	85,816	22,038	121,706	3,600	296	11,404
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	5	47,633	85,816	22,038	121,706	3,600	296	11,404
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 159,832,672</u>	<u>\$ 170,950,496</u>	<u>\$ 157,807,814</u>	<u>\$ 146,231,311</u>	<u>\$ 145,789,132</u>	<u>\$ 156,768,895</u>	<u>\$ 153,136,957</u>	<u>\$ 139,462,948</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>159,832,672</u>	<u>170,950,496</u>	<u>157,807,814</u>	<u>146,231,311</u>	<u>145,789,132</u>	<u>156,768,895</u>	<u>153,136,957</u>	<u>139,462,948</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 9,568,510	\$ 10,659,931	\$ 5,307,348	\$ 23,636,918	\$ 10,171,953	\$ 10,007,885	\$ 10,471,819	\$ 11,564,234
Other banks designated by the Commission	-	9,568,510	10,659,931	5,307,348	-	10,171,953	10,007,885	11,564,234
2. Securities								
In safekeeping with banks located in the United States	135,566,727	152,497,178	152,497,178	147,658,653	161,601,214	175,543,775	180,523,261	162,597,111
In safekeeping with other banks designated by the Commission	-	135,566,727	152,497,178	147,658,653	-	175,543,775	180,523,261	162,597,111
3. Equities with registered futures commission merchants								
Cash	-	-	-	-	-	-	-	-
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	-	-	-	-	-	-	-	-
Value of long option contracts	-	-	-	-	-	-	-	-
Value of short option contracts	-	-	-	-	-	-	-	-
4. Amounts held by clearing organizations of foreign boards of trade								
Cash	-	-	-	-	-	-	-	-
Securities	-	-	-	-	-	-	-	-
Amount due to (from) clearing organization - daily variation	-	-	-	-	-	-	-	-
Value of long option contracts	-	-	-	-	-	-	-	-
Value of short option contracts	-	-	-	-	-	-	-	-
5. Amounts held by members of foreign boards of trade								
Cash	(17,727,165)	(11,488,303)	(14,740,252)	(36,819,932)	(33,042,057)	(35,994,335)	(36,661,696)	(42,398,235)
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	71,509,788	59,289,840	52,157,193	51,572,978	46,645,780	46,292,089	37,628,088	46,241,543
Value of long option contracts	3,200,826	3,182,873	3,181,403	3,256,381	3,254,888	3,260,851	3,220,304	3,147,836
Value of short option contracts	(6,961,995)	(7,458,461)	(7,640,195)	(7,660,050)	(7,377,871)	(7,211,719)	(7,749,400)	(7,537,262)
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-	-	-	-
7. Segregated funds on hand	-	-	-	-	-	-	-	-
8. Total funds in separate section 30.7 accounts	<u>\$ 195,156,691</u>	<u>\$ 206,683,058</u>	<u>\$ 190,762,675</u>	<u>\$ 181,644,948</u>	<u>\$ 181,253,907</u>	<u>\$ 191,898,546</u>	<u>\$ 187,432,376</u>	<u>\$ 173,615,227</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,324,019</u>	<u>35,732,562</u>	<u>32,954,861</u>	<u>35,413,637</u>	<u>35,464,775</u>	<u>35,129,651</u>	<u>34,295,419</u>	<u>34,152,279</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,324,019</u>	<u>20,732,562</u>	<u>17,954,861</u>	<u>20,413,637</u>	<u>20,464,775</u>	<u>20,129,651</u>	<u>19,295,419</u>	<u>19,152,279</u>

**ABN AMRO Clearing USA, LLC
Secured Statement Disclosures**

	March 6, 2024	March 5, 2024	March 4, 2024	March 1, 2024
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY				
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$ -	\$ -	\$ -	\$ -
1. Net ledger balance- Foreign Futures and Foreign Option Trading - All Customers				
Cash	102,614,646	91,920,228	89,755,059	101,298,785
Securities (at market)	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	57,013,045	57,666,153	53,748,701	51,866,632
3. Exchange traded options				
Market value of open option contracts purchased on a foreign board of trade	3,039,977	3,087,329	3,327,964	3,380,980
Market value of open contracts granted (sold) on a foreign board of trade	<u>(7,890,735)</u>	<u>(7,700,623)</u>	<u>(7,368,991)</u>	<u>(7,664,464)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	154,776,933	144,973,087	139,462,733	148,881,933
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	8,423	232	304	25,974
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	8,423	232	304	25,974
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 154,785,356</u>	<u>\$ 144,973,319</u>	<u>\$ 139,463,037</u>	<u>\$ 148,907,907</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>154,785,356</u>	<u>144,973,319</u>	<u>139,463,037</u>	<u>148,907,907</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1. Cash in banks				
Banks located in the United States	\$ 9,184,851	\$ 9,992,042	\$ 8,173,544	\$ 6,654,718
Other banks designated by the Commission	-	9,184,851	9,992,042	8,173,544
2. Securities				
In safekeeping with banks located in the United States	173,551,980	171,560,186	167,576,597	178,531,466
In safekeeping with other banks designated by the Commission	-	173,551,980	171,560,186	167,576,597
3. Equities with registered futures commission merchants				
Cash	-	-	-	-
Securities	-	-	-	-
Unrealized gain (loss) on open futures contracts	-	-	-	-
Value of long option contracts	-	-	-	-
Value of short option contracts	-	-	-	-
4. Amounts held by clearing organizations of foreign boards of trade				
Cash	-	-	-	-
Securities	-	-	-	-
Amount due to (from) clearing organization - daily variation	-	-	-	-
Value of long option contracts	-	-	-	-
Value of short option contracts	-	-	-	-
5. Amounts held by members of foreign boards of trade				
Cash	(45,177,230)	(55,068,307)	(50,535,124)	(49,030,583)
Securities	-	-	-	-
Unrealized gain (loss) on open futures contracts	57,013,045	57,666,153	53,748,701	51,866,632
Value of long option contracts	3,039,977	3,087,329	3,327,964	3,380,980
Value of short option contracts	(7,890,735)	6,985,057	(2,015,448)	(7,664,464)
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-
7. Segregated funds on hand	-	-	-	-
8. Total funds in separate section 30.7 accounts	<u>\$ 189,721,888</u>	<u>\$ 179,536,780</u>	<u>\$ 174,922,691</u>	<u>\$ 183,738,749</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,936,532</u>	<u>34,563,461</u>	<u>35,459,654</u>	<u>34,830,842</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>19,936,532</u>	<u>19,563,461</u>	<u>20,459,654</u>	<u>19,830,842</u>