

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	March 18, 2025	March 17, 2025	March 14, 2025	March 13, 2025	March 12, 2025	March 11, 2025	March 10, 2025	March 7, 2025
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	191,917,442	185,293,515	180,288,200	173,895,060	172,093,902	170,560,456	163,259,093	171,201,080
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(40,296,030)	(38,215,284)	(40,911,228)	(35,334,108)	(25,380,922)	(23,979,101)	(16,076,931)	(19,414,556)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	4,132,931	4,150,838	4,126,154	4,150,413	4,124,328	4,038,563	4,123,667	4,119,151
Market value of open contracts granted (sold) on a foreign board of trade	<u>(2,960,832)</u>	<u>(3,011,914)</u>	<u>(3,006,842)</u>	<u>(2,926,026)</u>	<u>(2,958,321)</u>	<u>(2,896,916)</u>	<u>(2,909,628)</u>	<u>(2,897,889)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	152,793,511	148,217,155	140,496,284	139,785,339	147,878,987	147,723,002	148,396,201	153,007,786
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	-	59,351	1,464	5,628	690	349	20,493	240
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	-	59,351	1,464	5,628	690	349	20,493	240
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 152,793,511</u>	<u>\$ 148,276,506</u>	<u>\$ 140,497,748</u>	<u>\$ 139,790,967</u>	<u>\$ 147,879,677</u>	<u>\$ 147,723,351</u>	<u>\$ 148,416,694</u>	<u>\$ 153,008,026</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>152,793,511</u>	<u>148,276,506</u>	<u>140,497,748</u>	<u>139,790,967</u>	<u>147,879,677</u>	<u>147,723,351</u>	<u>148,416,694</u>	<u>153,008,026</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 3,298,694	\$ 5,175,202	\$ 5,879,065	\$ 3,253,400	\$ 3,157,240	\$ 5,192,588	\$ 4,880,576	\$ 5,475,429
Other banks designated by the Commission	- 3,298,694	- 5,175,202	- 5,879,065	- 3,253,400	- 3,157,240	- 5,192,588	- 4,880,576	- 5,475,429
2. Securities								
In safekeeping with banks located in the United States	104,526,561	99,559,344	95,601,912	93,623,196	95,601,912	97,580,628	94,837,982	98,787,007
In safekeeping with other banks designated by the Commission	- 104,526,561	- 99,559,344	- 95,601,912	- 93,623,196	- 95,601,912	- 97,580,628	- 94,837,982	- 98,787,007
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	119,182,670	116,001,690	113,641,377	111,824,738	107,786,301	102,760,730	98,877,104	101,271,023
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(40,296,030)	(38,215,284)	(40,911,228)	(35,334,108)	(25,380,922)	(23,979,101)	(16,076,931)	(19,414,556)
Value of long option contracts	4,132,931	4,150,838	4,126,154	4,150,413	4,124,328	4,038,563	4,123,667	4,119,151
Value of short option contracts	(2,960,832) 80,058,739	(3,011,914) 78,925,330	(3,006,842) 73,849,461	(2,926,026) 77,715,017	(2,958,321) 83,571,386	(2,896,916) 79,923,276	(2,909,628) 84,014,212	(2,897,889) 83,077,729
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-	-	-	-
7. Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
8. Total funds in separate section 30.7 accounts	<u>\$ 187,883,994</u>	<u>\$ 183,659,876</u>	<u>\$ 175,330,438</u>	<u>\$ 174,591,613</u>	<u>\$ 182,330,538</u>	<u>\$ 182,696,492</u>	<u>\$ 183,732,770</u>	<u>\$ 187,340,165</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,090,483</u>	<u>35,383,370</u>	<u>34,832,690</u>	<u>34,800,646</u>	<u>34,450,861</u>	<u>34,973,141</u>	<u>35,316,076</u>	<u>34,332,139</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>20,090,483</u>	<u>20,383,370</u>	<u>19,832,690</u>	<u>19,800,646</u>	<u>19,450,861</u>	<u>19,973,141</u>	<u>20,316,076</u>	<u>19,332,139</u>

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	March 6, 2025	March 5, 2025	March 4, 2025	March 3, 2025
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	173,324,805	165,342,381	167,416,576	152,707,156
Securities (at market)	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(21,101,093)	(22,452,893)	(17,091,323)	(22,456,770)
3. Exchange traded options				
Market value of open option contracts purchased on a foreign board of trade	4,220,256	4,204,577	3,987,963	4,117,019
Market value of open contracts granted (sold) on a foreign board of trade	<u>(2,913,927)</u>	<u>(2,864,480)</u>	<u>(2,721,787)</u>	<u>(2,700,704)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	153,530,041	144,229,585	151,591,429	131,666,701
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	8,773	744	1,766	4,857
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	8,773	744	1,766	4,857
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 153,538,814</u>	<u>\$ 144,230,329</u>	<u>\$ 151,593,195</u>	<u>\$ 131,671,558</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>153,538,814</u>	<u>144,230,329</u>	<u>151,593,195</u>	<u>131,671,558</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1. Cash in banks				
Banks located in the United States	\$ 4,823,013	\$ 6,553,058	\$ 8,469,480	\$ 7,862,938
Other banks designated by the Commission	- 4,823,013	- 6,553,058	- 8,469,480	- 7,862,938
2. Securities				
In safekeeping with banks located in the United States	115,606,094	102,635,151	102,635,151	84,698,134
In safekeeping with other banks designated by the Commission	- 115,606,094	- 102,635,151	- 102,635,151	- 84,698,134
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	87,712,580	92,822,308	92,192,259	94,245,363
Securities	-	-	-	-
Unrealized gain (loss) on open futures contracts	(21,101,093)	(22,560,803)	(17,091,323)	(22,456,770)
Value of long option contracts	4,220,256	4,204,577	3,987,963	4,117,019
Value of short option contracts	(2,913,927) 67,917,816	(2,864,480) 71,601,602	(2,721,787) 76,367,112	(2,700,704) 73,204,908
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-
7. Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
8. Total funds in separate section 30.7 accounts	<u>\$ 188,346,923</u>	<u>\$ 180,789,811</u>	<u>\$ 187,471,743</u>	<u>\$ 165,765,980</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,808,109</u>	<u>36,559,482</u>	<u>35,878,548</u>	<u>34,094,422</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>19,808,109</u>	<u>21,559,482</u>	<u>20,878,548</u>	<u>19,094,422</u>