

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

	May 31, 2024	May 30, 2024	May 29, 2024	May 28, 2024	May 27, 2024	May 24, 2024	May 23, 2024	May 22, 2024	May 21, 2024
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>									
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	110,931,616	115,382,963	112,358,832	122,975,898	133,201,933	131,485,740	113,521,154	112,499,717	102,191,971
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	120,849,670	117,792,103	104,175,143	85,864,180	83,164,370	86,692,530	94,666,437	79,911,671	79,281,127
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	4,500,980	4,372,997	4,636,582	4,957,271	5,254,526	4,924,845	4,589,623	4,697,168	4,495,645
Market value of open contracts granted (sold) on a foreign board of trade	(6,565,470)	(6,507,738)	(6,881,230)	(7,312,173)	(7,738,797)	(7,152,701)	(6,529,293)	(6,628,224)	(6,501,546)
4. Net equity (deficit) (add lines 1. 2. and 3.)	229,716,796	231,040,325	214,289,327	206,485,176	213,882,032	215,950,414	206,247,921	190,480,332	179,467,197
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,566	3,897	22	1	148,140	69,249	16,834	4,218	117,746
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	1,566	3,897	22	1	148,140	69,249	16,834	4,218	117,746
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 229,718,362	\$ 231,044,222	\$ 214,289,349	\$ 206,485,177	\$ 214,030,172	\$ 216,019,663	\$ 206,264,755	\$ 190,484,550	\$ 179,584,943
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>229,718,362</b>	<b>231,044,222</b>	<b>214,289,349</b>	<b>206,485,177</b>	<b>214,030,172</b>	<b>216,019,663</b>	<b>206,264,755</b>	<b>190,484,550</b>	<b>179,584,943</b>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>									
1. Cash in banks									
Banks located in the United States	\$ 11,983,581	\$ 15,530,178	\$ 11,473,050	\$ 10,033,359	\$ 7,185,358	\$ 7,185,358	\$ 8,179,425	\$ 8,306,611	\$ 7,685,977
Other banks designated by the Commission	-	11,983,581	-	11,473,050	-	7,185,358	-	8,306,611	-
2. Securities									
In safekeeping with banks located in the United States	172,442,599	170,347,995	164,250,088	178,290,537	195,303,439	195,303,439	181,382,208	182,491,011	167,654,977
In safekeeping with other banks designated by the Commission	-	172,442,599	-	178,290,537	-	195,303,439	-	182,491,011	-
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	(38,382,516)	(35,650,889)	(28,409,198)	(30,245,494)	(34,406,674)	(35,737,480)	(41,211,345)	(43,094,852)	(37,981,182)
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	120,849,670	117,792,103	104,175,143	85,864,180	83,164,370	86,692,530	94,666,437	79,911,671	79,281,127
Value of long option contracts	4,500,980	4,372,997	4,636,582	4,957,271	5,254,526	4,924,845	4,589,623	4,697,168	4,495,645
Value of short option contracts	(6,565,470)	(6,507,738)	(6,881,230)	(7,312,173)	(7,738,797)	(7,152,701)	(6,529,293)	(6,628,224)	(6,501,546)
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	\$ 264,828,844	\$ 265,884,646	\$ 249,244,435	\$ 241,587,680	\$ 248,762,222	\$ 251,215,991	\$ 241,077,055	\$ 225,683,385	\$ 214,634,998
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>35,110,482</b>	<b>34,840,424</b>	<b>34,955,086</b>	<b>35,102,503</b>	<b>34,732,050</b>	<b>35,196,328</b>	<b>34,812,300</b>	<b>35,198,835</b>	<b>35,050,055</b>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<b>15,000,000</b>								
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>20,110,482</b>	<b>19,840,424</b>	<b>19,955,086</b>	<b>20,102,503</b>	<b>19,732,050</b>	<b>20,196,328</b>	<b>19,812,300</b>	<b>20,198,835</b>	<b>20,050,055</b>

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	May 20, 2024	May 17, 2024	May 16, 2024	May 15, 2024	May 14, 2024	May 13, 2024	May 10, 2024	May 9, 2024
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>								
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	102,392,398	94,117,643	66,468,906	85,127,052	57,136,945	56,888,051	43,328,096	34,942,472
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	90,629,789	108,012,146	110,655,257	110,827,604	111,856,872	113,997,100	132,523,038	134,805,088
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	4,483,332	4,279,454	4,335,084	4,618,639	4,541,322	4,508,602	3,950,659	4,368,523
Market value of open contracts granted (sold) on a foreign board of trade	(6,482,379)	(6,261,727)	(6,334,480)	(6,586,000)	(6,504,258)	(5,914,921)	(4,957,906)	(4,630,854)
4. Net equity (deficit) (add lines 1. 2. and 3.)	191,023,140	200,147,516	175,124,767	193,987,295	167,030,881	169,478,832	174,843,887	169,485,229
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	9	3	13,257	1,461	804	1,285,970	1,076,380	4
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	9	3	13,257	1,461	804	1,285,970	1,076,380	4
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 191,023,149	\$ 200,147,519	\$ 175,138,024	\$ 193,988,756	\$ 167,031,685	\$ 170,764,802	\$ 175,920,267	\$ 169,485,233
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	191,023,149	200,147,519	175,138,024	193,988,756	167,031,685	170,764,802	175,920,267	169,485,233
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>								
1. Cash in banks								
Banks located in the United States	\$ 6,044,041	\$ 6,489,928	\$ 9,617,529	\$ 12,881,504	\$ 9,729,194	\$ 7,818,153	\$ 23,768,043	\$ 13,424,552
Other banks designated by the Commission	-	6,044,041	6,489,928	9,617,529	12,881,504	9,729,194	7,818,153	13,424,552
2. Securities								
In safekeeping with banks located in the United States	175,686,548	180,695,559	149,046,391	175,914,946	158,741,627	165,122,752	151,201,521	162,189,346
In safekeeping with other banks designated by the Commission	-	175,686,548	180,695,559	175,914,946	158,741,627	165,122,752	151,201,521	162,189,346
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	(44,172,752)	(57,999,714)	(56,133,871)	(69,178,317)	(75,215,961)	(78,605,511)	(96,463,841)	(105,413,760)
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	90,629,789	108,012,146	110,655,257	110,827,604	111,856,872	113,997,100	132,523,038	134,805,088
Value of long option contracts	4,483,332	4,279,454	4,335,084	4,618,639	4,541,322	4,508,602	3,950,659	4,368,523
Value of short option contracts	(6,482,379)	(6,261,727)	(6,334,480)	(6,586,000)	(6,504,258)	(5,914,921)	(4,957,906)	(4,630,854)
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	\$ 226,188,579	\$ 235,215,646	\$ 211,185,910	\$ 228,478,376	\$ 203,148,796	\$ 206,926,175	\$ 210,021,514	\$ 204,742,895
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	35,165,430	35,068,127	36,047,886	34,489,620	36,117,111	36,161,373	34,101,247	35,257,662
10. Management Target Amount for Excess funds in separate section 30.7 accounts	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	20,165,430	20,068,127	21,047,886	19,489,620	21,117,111	21,161,373	19,101,247	20,257,662

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

	May 8, 2024	May 7, 2024	May 6, 2024	May 3, 2024	May 2, 2024	May 1, 2024
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>						
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	42,390,785	32,368,694	45,391,554	55,442,026	41,016,094	24,705,341
Securities (at market)	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	135,674,536	140,155,429	133,500,931	133,921,277	130,982,456	146,368,295
3. Exchange traded options						
Market value of open option contracts purchased on a foreign board of trade	4,288,224	4,424,272	4,443,766	4,202,860	4,000,015	3,539,851
Market value of open contracts granted (sold) on a foreign board of trade	<u>(4,539,211)</u>	<u>(4,796,195)</u>	<u>(4,846,778)</u>	<u>(4,566,567)</u>	<u>(4,372,187)</u>	<u>(3,957,202)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	177,814,334	172,152,200	178,489,473	188,999,596	171,626,378	170,656,285
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	341	3,449	1	142	1,363	201,734
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	341	3,449	1	142	1,363	201,734
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 177,814,675</u>	<u>\$ 172,155,649</u>	<u>\$ 178,489,474</u>	<u>\$ 188,999,738</u>	<u>\$ 171,627,741</u>	<u>\$ 170,858,019</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>177,814,675</u>	<u>172,155,649</u>	<u>178,489,474</u>	<u>188,999,738</u>	<u>171,627,741</u>	<u>170,858,019</u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>						
1. Cash in banks						
Banks located in the United States	\$ 11,817,520	\$ 11,935,048	\$ 12,591,920	\$ 12,111,566	\$ 10,834,972	\$ 13,313,837
Other banks designated by the Commission	-	-	-	-	-	-
2. Securities						
In safekeeping with banks located in the United States	161,122,543	148,304,114	155,182,730	164,084,230	156,936,614	149,866,890
In safekeeping with other banks designated by the Commission	-	-	-	-	-	-
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	(95,023,444)	(92,475,451)	(88,917,261)	(85,988,778)	(90,982,953)	(104,912,558)
Securities	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	135,674,536	140,155,429	133,500,931	133,921,277	130,982,456	146,368,295
Value of long option contracts	4,288,224	4,424,272	4,443,766	4,202,860	4,000,015	3,539,851
Value of short option contracts	(4,539,211)	(4,796,195)	(4,846,778)	(4,566,567)	(4,372,187)	(3,957,202)
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>\$ 213,340,168</u>	<u>\$ 207,547,217</u>	<u>\$ 211,955,308</u>	<u>\$ 223,764,588</u>	<u>\$ 207,398,917</u>	<u>\$ 204,219,113</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,525,493</u>	<u>35,391,568</u>	<u>33,465,834</u>	<u>34,764,850</u>	<u>35,771,176</u>	<u>33,361,094</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,525,493</u>	<u>20,391,568</u>	<u>18,465,834</u>	<u>19,764,850</u>	<u>20,771,176</u>	<u>18,361,094</u>