

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

	September 30, 2024	September 27, 2024	September 26, 2024	September 25, 2024	September 24, 2024	September 23, 2024	September 20, 2024	September 19, 2024	September 18, 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	152,668,006	158,703,955	137,690,470	140,049,196	145,070,006	145,781,476	156,905,282	149,102,254	148,635,540
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	26,605,301	32,307,372	33,015,196	34,452,471	32,811,629	33,954,130	29,578,838	27,435,027	30,732,577
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	3,280,921	3,405,648	3,449,750	3,454,458	3,584,168	3,532,312	3,774,276	3,793,097	3,546,315
Market value of open contracts granted (sold) on a foreign board of trade	(3,822,066)	(3,943,938)	(3,961,757)	(3,971,876)	(4,158,439)	(4,084,533)	(4,359,358)	(4,383,778)	(4,118,818)
4. Net equity (deficit) (add lines 1. 2. and 3.)	178,732,162	190,473,037	170,193,659	173,984,249	177,307,364	179,183,385	185,899,038	175,946,600	178,795,614
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	5,429	2,138	10,228	19,512	29,920	506	74	1,365	681
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	5,429	2,138	10,228	19,512	29,920	506	74	1,365	681
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 178,737,591	\$ 190,475,175	\$ 170,203,887	\$ 174,003,761	\$ 177,337,284	\$ 179,183,891	\$ 185,899,112	\$ 175,947,965	\$ 178,796,295
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	178,737,591	190,475,175	170,203,887	174,003,761	177,337,284	179,183,891	185,899,112	175,947,965	178,796,295
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
Banks located in the United States	\$ 21,933,309	\$ 21,737,961	\$ 34,358,922	\$ 17,245,861	\$ 15,882,344	\$ 18,198,541	\$ 18,510,844	\$ 15,007,687	\$ 13,563,300
Other banks designated by the Commission	-	21,933,309	-	34,358,922	-	15,882,344	-	18,510,844	-
2. Securities									
In safekeeping with banks located in the United States	149,596,935	157,564,797	144,617,021	161,548,728	168,520,608	168,520,608	178,480,436	170,512,573	170,512,573
In safekeeping with other banks designated by the Commission	-	149,596,935	-	144,617,021	-	168,520,608	-	178,480,436	-
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	17,214,129	12,216,385	(6,780,305)	(2,437,387)	(4,396,334)	(5,978,513)	(3,979,693)	(984,732)	(630,653)
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	26,605,301	32,307,372	33,015,196	34,452,471	32,811,629	33,954,130	29,578,838	27,435,027	30,732,577
Value of long option contracts	3,280,921	3,405,648	3,449,750	3,454,458	3,584,168	3,532,312	3,774,276	3,793,097	3,546,315
Value of short option contracts	(3,822,066)	(3,943,938)	(3,961,757)	(3,971,876)	(4,158,439)	(4,084,533)	(4,359,358)	(4,383,778)	(4,118,818)
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	\$ 214,808,529	\$ 223,288,225	\$ 204,698,827	\$ 210,292,255	\$ 212,243,976	\$ 214,142,545	\$ 222,005,343	\$ 211,379,874	\$ 213,605,294
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	36,070,938	32,813,050	34,494,940	36,288,494	34,906,692	34,958,654	36,106,231	35,431,909	34,808,999
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	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	21,070,938	17,813,050	19,494,940	21,288,494	19,906,692	19,958,654	21,106,231	20,431,909	19,808,999

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	September 17, 2024	September 16, 2024	September 13, 2024	September 12, 2024	September 11, 2024	September 10, 2024	September 9, 2024	September 6, 2024	September 5, 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	156,066,434	151,861,128	147,240,121	154,402,186	156,048,514	154,847,715	162,701,343	153,871,870	178,853,789
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	25,983,454	26,011,399	22,461,011	17,768,815	19,933,069	20,840,148	27,369,627	21,158,823	18,033,830
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	3,527,662	3,578,323	3,491,994	3,530,367	3,469,209	3,587,951	3,631,571	3,641,698	3,707,896
Market value of open contracts granted (sold) on a foreign board of trade	(4,082,882)	(4,133,854)	(3,988,292)	(4,059,671)	(4,022,108)	(4,164,642)	(4,244,097)	(4,214,481)	(4,285,122)
4. Net equity (deficit) (add lines 1. 2. and 3.)	181,494,668	177,316,996	169,204,834	171,641,697	175,428,684	175,111,172	189,458,444	174,457,910	196,310,393
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	25,354	915	468	322	32,007	47,676	102,027	49,482	215
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	25,354	915	468	322	32,007	47,676	102,027	49,482	215
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 181,520,022	\$ 177,317,911	\$ 169,205,302	\$ 171,642,019	\$ 175,460,691	\$ 175,158,848	\$ 189,560,471	\$ 174,507,392	\$ 196,310,608
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	181,520,022	177,317,911	169,205,302	171,642,019	175,460,691	175,158,848	189,560,471	174,507,392	196,310,608
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
Banks located in the United States	\$ 11,353,803	\$ 11,634,857	\$ 14,311,299	\$ 10,815,916	\$ 15,323,842	\$ 15,126,600	\$ 10,689,387	\$ 17,247,969	\$ 13,350,068
Other banks designated by the Commission	-	11,353,803	-	14,311,299	-	15,323,842	-	17,247,969	-
2. Securities									
In safekeeping with banks located in the United States	181,468,384	169,516,591	162,572,396	162,572,396	169,544,276	161,608,053	171,790,422	163,854,200	179,726,644
In safekeeping with other banks designated by the Commission	-	181,468,384	-	162,572,396	-	161,608,053	-	163,854,200	-
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	217,254	5,354,139	5,880,964	15,393,214	6,924,731	12,734,951	16,358,459	6,652,642	20,458,410
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	25,983,454	26,011,399	22,461,011	17,768,815	19,933,069	20,840,148	27,369,627	21,158,823	18,033,830
Value of long option contracts	3,527,662	3,578,323	3,491,994	3,530,367	3,469,209	3,587,951	3,631,571	3,641,698	3,707,896
Value of short option contracts	(4,082,882)	25,645,488	(4,133,854)	30,810,007	(3,988,292)	27,845,677	(4,059,671)	32,632,725	(4,022,108)
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	\$ 218,467,675	\$ 211,961,455	\$ 204,729,372	\$ 206,021,037	\$ 211,173,019	\$ 209,733,061	\$ 225,595,369	\$ 208,340,851	\$ 230,991,726
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	36,947,653	34,643,544	35,524,070	34,379,018	35,712,328	34,574,213	36,034,898	33,833,459	34,681,118
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	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	21,947,653	19,643,544	20,524,070	19,379,018	20,712,328	19,574,213	21,034,898	18,833,459	19,681,118

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

	September 4, 2024	September 3, 2024	September 2, 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	177,432,236	175,816,237	203,168,593
Securities (at market)	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	11,381,109	13,068,891	15,165,328
3. Exchange traded options			
Market value of open option contracts purchased on a foreign board of trade	3,625,664	3,630,810	3,740,691
Market value of open contracts granted (sold) on a foreign board of trade	<u>(4,235,078)</u>	<u>(4,326,499)</u>	<u>(4,467,256)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	188,203,931	188,189,439	217,607,356
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,461	14,448	134
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>
	1,461	14,448	134
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 188,205,392</u>	<u>\$ 188,203,887</u>	<u>\$ 217,607,490</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>188,205,392</u>	<u>188,203,887</u>	<u>217,607,490</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS			
1. Cash in banks			
Banks located in the United States	\$ 15,570,336	\$ 13,928,720	\$ 15,329,934
Other banks designated by the Commission	-	15,570,336	-
	-	13,928,720	-
15,329,934			
2. Securities			
In safekeeping with banks located in the United States	182,702,728	173,774,478	193,825,424
In safekeeping with other banks designated by the Commission	-	182,702,728	-
	-	173,774,478	-
193,825,424			
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	12,969,917	22,864,972	25,230,096
Securities	-	-	-
Unrealized gain (loss) on open futures contracts	11,381,109	13,068,891	15,165,328
Value of long option contracts	3,625,664	3,630,810	3,740,691
Value of short option contracts	<u>(4,235,078)</u>	<u>(4,326,499)</u>	<u>(4,467,256)</u>
	23,741,612	35,238,174	39,668,859
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>\$ 222,014,676</u>	<u>\$ 222,941,372</u>	<u>\$ 248,824,217</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	33,809,284	34,737,485	31,216,727
10. Management Target Amount for Excess funds in separate section 30.7 accounts	15,000,000	15,000,000	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	18,809,284	19,737,485	16,216,727