

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

	June 28, 2024	June 27, 2024	June 26, 2024	June 25, 2024	June 24, 2024	June 21, 2024	June 20, 2024	June 19, 2024	June 18, 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	224,380,370	149,301,453	141,773,944	131,032,149	97,914,954	109,165,820	81,876,846	88,181,217	87,729,566
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(1,376,423)	62,111,808	76,697,282	84,606,198	93,163,277	117,983,858	125,176,217	145,701,491	144,756,253
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	3,982,779	3,900,435	3,961,443	4,246,601	4,218,388	4,155,380	4,113,828	4,043,511	4,085,785
Market value of open contracts granted (sold) on a foreign board of trade	(5,402,619)	(5,268,556)	(5,493,426)	(5,831,924)	(5,761,693)	(5,658,977)	(5,580,978)	(5,418,182)	(5,478,890)
4. Net equity (deficit) (add lines 1. 2. and 3.)	221,584,107	210,045,140	216,939,243	214,053,024	189,534,926	225,646,081	205,585,913	232,508,037	231,092,714
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	402,089	185	21,951	33	19,519	162,071	13,442	1	2,207
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	402,089	185	21,951	33	19,519	162,071	13,442	1	2,207
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 221,986,196	\$ 210,045,325	\$ 216,961,194	\$ 214,053,057	\$ 189,554,445	\$ 225,808,152	\$ 205,599,355	\$ 232,508,038	\$ 231,094,921
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>221,986,196</u>	<u>210,045,325</u>	<u>216,961,194</u>	<u>214,053,057</u>	<u>189,554,445</u>	<u>225,808,152</u>	<u>205,599,355</u>	<u>232,508,038</u>	<u>231,094,921</u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>									
1. Cash in banks									
Banks located in the United States	\$ 10,869,749	\$ 12,981,352	\$ 12,646,884	\$ 13,629,026	\$ 14,326,224	\$ 17,481,484	\$ 17,320,018	\$ 16,818,164	\$ 16,818,164
Other banks designated by the Commission	-	10,869,749	-	12,981,352	-	14,326,224	-	16,818,164	16,818,164
2. Securities									
In safekeeping with banks located in the United States	191,690,237	183,882,695	183,843,695	177,931,788	159,087,251	168,013,611	146,193,619	157,103,615	157,103,615
In safekeeping with other banks designated by the Commission	-	191,690,237	-	177,931,788	-	168,013,611	-	157,103,615	-
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	56,846,719	(12,470,481)	(19,227,145)	(25,403,237)	(40,274,870)	(40,977,981)	(45,798,345)	(49,745,451)	(51,029,306)
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(1,376,423)	62,111,808	76,697,282	84,606,198	93,163,277	117,983,858	125,176,217	145,701,491	144,756,253
Value of long option contracts	3,982,779	3,900,435	3,961,443	4,246,601	4,218,388	4,155,380	4,113,828	4,043,511	4,085,785
Value of short option contracts	(5,402,619)	(5,268,556)	(5,493,426)	(5,831,924)	(5,761,693)	(5,658,977)	(5,580,978)	(5,418,182)	(5,478,890)
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	\$ 256,610,442	\$ 245,137,253	\$ 252,428,733	\$ 249,178,452	\$ 224,758,577	\$ 260,997,375	\$ 241,424,359	\$ 268,503,148	\$ 266,255,621
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,624,246</u>	<u>35,091,928</u>	<u>35,467,539</u>	<u>35,125,395</u>	<u>35,204,132</u>	<u>35,189,223</u>	<u>35,825,004</u>	<u>35,995,110</u>	<u>35,160,700</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>19,624,246</u>	<u>20,091,928</u>	<u>20,467,539</u>	<u>20,125,395</u>	<u>20,204,132</u>	<u>20,189,223</u>	<u>20,825,004</u>	<u>20,995,110</u>	<u>20,160,700</u>

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

	June 17, 2024	June 14, 2024	June 13, 2024	June 12, 2024	June 11, 2024	June 10, 2024	June 7, 2024	June 6, 2024	June 5, 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	66,962,513	58,084,303	66,916,421	90,070,595	77,715,295	73,734,139	71,439,120	90,044,556	88,031,182
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	144,870,030	160,038,314	166,609,012	155,296,326	136,244,783	135,140,602	136,085,324	129,208,907	119,109,625
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	4,054,936	4,081,431	4,078,060	4,106,558	4,038,500	3,970,298	4,071,834	4,356,546	4,546,063
Market value of open contracts granted (sold) on a foreign board of trade	(5,444,337)	(5,449,823)	(5,447,523)	(5,522,778)	(5,540,176)	(5,395,243)	(5,564,081)	(5,949,922)	(6,182,953)
4. Net equity (deficit) (add lines 1. 2. and 3.)	210,443,142	216,754,225	232,155,970	243,950,701	212,458,402	207,449,796	206,032,197	217,660,087	205,503,917
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	4	359	10,641	46	5,761	88	1,860	4,832	1,400
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	4	359	10,641	46	5,761	88	1,860	4,832	1,400
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 210,443,146	\$ 216,754,584	\$ 232,166,611	\$ 243,950,747	\$ 212,464,163	\$ 207,449,884	\$ 206,034,057	\$ 217,664,919	\$ 205,505,317
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>210,443,146</b>	<b>216,754,584</b>	<b>232,166,611</b>	<b>243,950,747</b>	<b>212,464,163</b>	<b>207,449,884</b>	<b>206,034,057</b>	<b>217,664,919</b>	<b>205,505,317</b>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>									
1. Cash in banks									
Banks located in the United States	\$ 13,760,097	\$ 14,469,354	\$ 14,350,324	\$ 7,061,327	\$ 9,958,335	\$ 10,609,109	\$ 12,078,813	\$ 12,329,837	\$ 9,865,289
Other banks designated by the Commission	-	13,760,097	14,469,354	14,350,324	7,061,327	9,958,335	10,609,109	12,078,813	12,329,837
2. Securities									
In safekeeping with banks located in the United States	138,259,077	123,381,811	129,332,717	155,069,979	146,922,437	142,812,533	140,892,928	152,125,753	152,142,753
In safekeeping with other banks designated by the Commission	-	138,259,077	123,381,811	129,332,717	155,069,979	146,922,437	140,892,928	152,125,753	152,142,753
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	(49,500,836)	(44,315,511)	(41,558,266)	(35,578,554)	(43,170,685)	(44,776,348)	(46,439,376)	(39,486,091)	(38,460,652)
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	144,870,030	160,038,314	166,609,012	155,296,326	136,244,783	135,140,602	136,085,324	129,208,907	119,109,625
Value of long option contracts	4,054,936	4,081,431	4,078,060	4,106,558	4,038,500	3,970,298	4,071,834	4,356,546	4,546,063
Value of short option contracts	(5,444,337)	(5,449,823)	(5,447,523)	(5,522,778)	(5,540,176)	(5,395,243)	(5,564,081)	(5,949,922)	(6,182,953)
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	\$ 245,998,967	\$ 252,205,576	\$ 267,364,324	\$ 280,432,858	\$ 248,453,194	\$ 242,360,951	\$ 241,125,442	\$ 252,585,030	\$ 241,020,125
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>35,555,821</b>	<b>35,450,992</b>	<b>35,197,713</b>	<b>36,482,111</b>	<b>35,989,031</b>	<b>34,911,067</b>	<b>35,091,385</b>	<b>34,920,111</b>	<b>35,514,808</b>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>	<b>15,000,000</b>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>20,555,821</b>	<b>20,450,992</b>	<b>20,197,713</b>	<b>21,482,111</b>	<b>20,989,031</b>	<b>19,911,067</b>	<b>20,091,385</b>	<b>19,920,111</b>	<b>20,514,808</b>

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

	June 4, 2024	June 3, 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	79,400,734	97,268,078
Securities (at market)	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	133,166,529	130,406,659
3. Exchange traded options		
Market value of open option contracts purchased on a foreign board of trade	4,588,159	4,393,624
Market value of open contracts granted (sold) on a foreign board of trade	<u>(6,585,667)</u>	<u>(6,433,628)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	210,569,755	225,634,733
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,787	11,848
Less: amount offset by customer securities	<u>-</u>	<u>-</u>
	1,787	11,848
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 210,571,542</u>	<u>\$ 225,646,581</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>210,571,542</u>	<u>225,646,581</u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1. Cash in banks		
Banks located in the United States	\$ 14,105,598	\$ 11,793,367
Other banks designated by the Commission	-	11,793,367
2. Securities		
In safekeeping with banks located in the United States	150,037,148	162,773,577
In safekeeping with other banks designated by the Commission	-	162,773,577
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	(49,909,871)	(42,699,257)
Securities	-	-
Unrealized gain (loss) on open futures contracts	133,166,529	130,406,659
Value of long option contracts	4,588,159	4,393,624
Value of short option contracts	(6,585,667)	(6,433,628)
	81,259,150	85,667,398
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>\$ 245,401,896</u>	<u>\$ 260,234,342</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,830,354</u>	<u>34,587,761</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>19,830,354</u>	<u>19,587,761</u>