

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

October 31, 2024 October 30, 2024 October 29, 2024 October 28, 2024 October 25, 2024 October 24, 2024 October 23, 2024 October 22, 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	106,016,692	108,582,112	121,004,230	126,538,976	121,579,241	128,069,028	125,254,505	114,683,750
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	69,307,588	64,010,764	62,877,955	57,465,549	52,341,537	48,226,998	50,713,532	53,368,576
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,049,494	2,810,659	2,513,284	2,693,353	2,783,692	2,437,825	2,246,740	2,246,699
Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,772,866)</u>	<u>(3,558,529)</u>	<u>(3,376,407)</u>	<u>(3,680,790)</u>	<u>(3,727,982)</u>	<u>(3,270,573)</u>	<u>(3,081,120)</u>	<u>(3,085,500)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	174,600,908	171,845,006	183,019,062	183,017,088	172,976,488	175,463,278	175,133,657	167,213,525
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	19,708	74,353	878	22,433	94	12,329	168	2,536
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	<u>19,708</u>	<u>74,353</u>	<u>878</u>	<u>22,433</u>	<u>94</u>	<u>12,329</u>	<u>168</u>	<u>2,536</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 174,620,616</u>	<u>\$ 171,919,359</u>	<u>\$ 183,019,940</u>	<u>\$ 183,039,521</u>	<u>\$ 172,976,582</u>	<u>\$ 175,475,607</u>	<u>\$ 175,133,825</u>	<u>\$ 167,216,061</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>174,620,616</u>	<u>171,919,359</u>	<u>183,019,940</u>	<u>183,039,521</u>	<u>172,976,582</u>	<u>175,475,607</u>	<u>175,133,825</u>	<u>167,216,061</u>

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks								
Banks located in the United States	\$ 15,419,127	\$ 13,907,281	\$ 10,276,502	\$ 9,804,599	\$ 21,386,596	\$ 20,740,986	\$ 18,567,266	\$ 19,706,887
Other banks designated by the Commission	-	15,419,127	13,907,281	10,276,502	9,804,599	21,386,596	18,567,266	19,706,887
2. Securities								
In safekeeping with banks located in the United States	100,283,681	97,272,194	87,459,906	98,555,544	98,632,544	105,648,693	101,599,409	101,674,409
In safekeeping with other banks designated by the Commission	-	100,283,681	97,272,194	87,459,906	98,555,544	98,632,544	105,648,693	101,599,409
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	24,354,159	32,673,233	58,735,460	53,269,544	36,829,435	36,040,928	41,469,327	29,303,786
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	69,307,588	64,010,764	62,877,955	57,465,549	52,341,537	48,226,998	50,713,532	53,368,576
Value of long option contracts	3,049,494	2,810,659	2,513,284	2,693,353	2,783,692	2,437,825	2,246,740	2,246,699
Value of short option contracts	<u>(3,772,866)</u>	<u>(3,558,529)</u>	<u>(3,376,407)</u>	<u>(3,680,790)</u>	<u>(3,727,982)</u>	<u>(3,270,573)</u>	<u>(3,081,120)</u>	<u>(3,085,500)</u>
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>\$ 208,641,183</u>	<u>\$ 207,115,602</u>	<u>\$ 218,486,700</u>	<u>\$ 218,107,799</u>	<u>\$ 208,245,822</u>	<u>\$ 209,824,857</u>	<u>\$ 211,515,154</u>	<u>\$ 203,214,857</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,020,567</u>	<u>35,196,243</u>	<u>35,466,760</u>	<u>35,068,278</u>	<u>35,269,240</u>	<u>34,349,250</u>	<u>36,381,329</u>	<u>35,998,796</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>19,020,567</u>	<u>20,196,243</u>	<u>20,466,760</u>	<u>20,068,278</u>	<u>20,269,240</u>	<u>19,349,250</u>	<u>21,381,329</u>	<u>20,998,796</u>

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

October 21, 2024 October 18, 2024 October 17, 2024 October 16, 2024 October 15, 2024 October 14, 2024 October 11, 2024 October 10, 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		110,239,067		119,537,141		118,781,756		134,273,604		153,425,758		144,733,808		146,659,127
Securities (at market)		-		-		-		-		-		-		-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		55,728,275		54,425,721		51,798,968		50,430,455		46,492,446		42,599,552		43,371,756
3. Exchange traded options														
Market value of open option contracts purchased on a foreign board of trade		2,230,767		2,165,838		2,057,807		2,285,218		2,410,115		2,384,920		2,408,183
Market value of open contracts granted (sold) on a foreign board of trade		<u>(3,100,505)</u>		<u>(3,030,673)</u>		<u>(2,977,840)</u>		<u>(3,214,240)</u>		<u>(3,335,805)</u>		<u>(3,257,386)</u>		<u>(3,313,383)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)		165,097,604		173,098,027		169,660,691		183,775,037		198,992,514		186,460,894		189,125,683
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	548		188		381		302		38,879		10,068		4,184	
Less: amount offset by customer securities	-		-		-		-		-		-		-	
		<u>548</u>		<u>188</u>		<u>381</u>		<u>302</u>		<u>38,879</u>		<u>10,068</u>		<u>4,184</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		<u>\$ 165,098,152</u>		<u>\$ 173,098,215</u>		<u>\$ 169,661,072</u>		<u>\$ 183,775,339</u>		<u>\$ 199,031,393</u>		<u>\$ 186,470,962</u>		<u>\$ 189,129,867</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		<u>165,098,152</u>		<u>173,098,215</u>		<u>169,661,072</u>		<u>183,775,339</u>		<u>199,031,393</u>		<u>186,470,962</u>		<u>189,129,867</u>

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks														
Banks located in the United States	\$	22,213,884	\$	24,793,662	\$	20,975,726	\$	25,301,885	\$	29,684,573	\$	21,391,593	\$	21,424,764
Other banks designated by the Commission		-		24,793,662		20,975,726		25,301,885		29,684,573		21,391,593		21,424,764
2. Securities														
In safekeeping with banks located in the United States	131,238,109		134,462,316		129,442,638		144,484,054		144,440,054		152,299,623		152,299,623	
In safekeeping with other banks designated by the Commission		-		134,462,316		129,442,638		144,484,054		144,440,054		152,299,623		152,299,623
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	(7,025,246)		(5,247,453)		3,438,022		317,083		14,213,467		6,794,139		8,340,979	
Securities		-		-		-		-		-		-		-
Unrealized gain (loss) on open futures contracts	55,728,275		54,425,721		51,798,968		50,430,455		46,492,446		42,599,552		43,371,756	
Value of long option contracts	2,230,767		2,165,838		2,057,807		2,285,218		2,410,115		2,384,920		2,408,183	
Value of short option contracts	<u>(3,100,505)</u>		<u>(3,030,673)</u>		<u>(2,977,840)</u>		<u>(3,214,240)</u>		<u>(3,335,805)</u>		<u>(3,257,386)</u>		<u>(3,313,383)</u>	
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>\$ 201,285,284</u>		<u>\$ 207,569,411</u>		<u>\$ 204,735,321</u>		<u>\$ 219,604,455</u>		<u>\$ 233,904,850</u>		<u>\$ 222,212,441</u>		<u>\$ 224,531,922</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)		<u>36,187,132</u>		<u>34,471,196</u>		<u>35,074,249</u>		<u>35,829,116</u>		<u>34,873,457</u>		<u>35,741,479</u>		<u>35,402,055</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		<u>21,187,132</u>		<u>19,471,196</u>		<u>20,074,249</u>		<u>20,829,116</u>		<u>19,873,457</u>		<u>20,741,479</u>		<u>20,402,055</u>

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

October 9, 2024 October 8, 2024 October 7, 2024 October 4, 2024 October 3, 2024 October 2, 2024 October 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	150,777,848	152,799,787	149,818,521	138,087,055	149,962,367	157,717,339	160,069,534						
	Securities (at market)	-	-	-	-	-	-	-						
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	33,218,573	34,815,243	37,940,798	40,188,054	34,327,348	27,917,863	22,518,988						
3.	Exchange traded options													
	Market value of open option contracts purchased on a foreign board of trade	2,511,084	2,507,639	2,468,789	2,468,530	2,419,362	2,470,418	2,517,521						
	Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,390,795)</u>	<u>(3,391,380)</u>	<u>(3,373,872)</u>	<u>(3,399,094)</u>	<u>(3,326,023)</u>	<u>(3,347,960)</u>	<u>(2,994,040)</u>						
4.	Net equity (deficit) (add lines 1. 2. and 3.)	183,116,710	186,731,289	186,854,236	177,344,545	183,383,054	184,757,660	182,112,003						
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	461	240,062	3,035	596	30	73	11,052						
	Less: amount offset by customer securities	-	-	-	-	-	-	-						
		461	240,062	3,035	596	30	73	11,052						
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 183,117,171</u>	<u>\$ 186,971,351</u>	<u>\$ 186,857,271</u>	<u>\$ 177,345,141</u>	<u>\$ 183,383,084</u>	<u>\$ 184,757,733</u>	<u>\$ 182,123,055</u>						
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>183,117,171</u>	<u>186,971,351</u>	<u>186,857,271</u>	<u>177,345,141</u>	<u>183,383,084</u>	<u>184,757,733</u>	<u>182,123,055</u>						

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks													
	Banks located in the United States	\$ 18,798,686	\$ 17,275,649	\$ 16,907,808	\$ 22,045,450	\$ 19,633,785	\$ 22,986,724	\$ 16,623,473						
	Other banks designated by the Commission	-	18,798,686	-	16,907,808	22,045,450	-	19,633,785	22,986,724	-	16,623,473			
2.	Securities													
	In safekeeping with banks located in the United States	159,253,860	162,376,870	154,375,301	154,503,301	159,503,318	157,515,311	157,515,311						
	In safekeeping with other banks designated by the Commission	-	159,253,860	-	154,375,301	-	159,503,318	-	157,515,311	-	157,515,311			
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	8,654,978	7,983,947	14,579,249	4,581,243	6,372,583	14,187,257	21,150,162						
	Securities	-	-	-	-	-	-	-						
	Unrealized gain (loss) on open futures contracts	33,218,573	34,815,243	37,940,798	40,188,054	34,327,348	27,917,863	22,518,988						
	Value of long option contracts	2,511,084	2,507,639	2,468,789	2,468,530	2,419,362	2,470,418	2,517,521						
	Value of short option contracts	<u>(3,390,795)</u>	<u>(3,391,380)</u>	<u>(3,373,872)</u>	51,614,964	<u>(3,399,094)</u>	43,838,733	<u>(3,326,023)</u>	39,793,270	<u>(3,347,960)</u>	41,227,578	<u>(2,994,040)</u>	43,192,631	
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>\$ 219,046,386</u>	<u>\$ 221,567,968</u>	<u>\$ 222,898,073</u>	<u>\$ 220,387,484</u>	<u>\$ 218,930,373</u>	<u>\$ 221,729,613</u>	<u>\$ 217,331,415</u>						
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,929,215</u>	<u>34,596,617</u>	<u>36,040,802</u>	<u>43,042,343</u>	<u>35,547,289</u>	<u>36,971,880</u>	<u>35,208,360</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>						
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,929,215</u>	<u>19,596,617</u>	<u>21,040,802</u>	<u>28,042,343</u>	<u>20,547,289</u>	<u>21,971,880</u>	<u>20,208,360</u>						