

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

| | December 31, 2024 | December 30, 2024 | December 27, 2024 | December 26, 2024 | December 25, 2024 | December 24, 2024 | December 23, 2024 | December 20, 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 | 132,980,266 | 167,566,773 | 151,592,865 | 169,268,592 | 173,156,140 | 171,005,992 | 179,009,034 | 173,437,465 |
| Securities (at market) | - | - | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 32,553,477 | 25,501,780 | (1,197,482) | 14,217,970 | 14,109,703 | 14,927,178 | 20,734,247 | 34,020,586 |
| 3. Exchange traded options | | | | | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 3,492,789 | 3,495,090 | 3,514,338 | 3,595,860 | 3,600,178 | 3,600,178 | 3,624,153 | 3,456,134 |
| Market value of open contracts granted (sold) on a foreign board of trade | (4,402,707) | (4,169,158) | (4,070,386) | (3,973,507) | (3,972,323) | (3,972,323) | (4,123,033) | (3,706,298) |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 164,623,825 | 192,394,485 | 149,839,335 | 183,108,915 | 186,893,698 | 185,561,025 | 199,244,401 | 207,207,887 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 54,061 | 13,825 | 31 | 132 | 32,684 | 32,684 | - | 1,382 |
| Less: amount offset by customer securities | - | - | - | - | - | - | - | - |
| | 54,061 | 13,825 | 31 | 132 | 32,684 | 32,684 | - | 1,382 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 164,677,886 | \$ 192,408,310 | \$ 149,839,366 | \$ 183,109,047 | \$ 186,926,382 | \$ 185,593,709 | \$ 199,244,401 | \$ 207,209,269 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 164,677,886 | 192,408,310 | 149,839,366 | 183,109,047 | 186,926,382 | 185,593,709 | 199,244,401 | 207,209,269 |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | | | |
| 1. Cash in banks | | | | | | | | |
| Banks located in the United States | \$ 22,401,788 | \$ 20,735,994 | \$ 24,718,416 | \$ 21,689,362 | \$ 21,439,923 | \$ 21,439,923 | \$ 22,802,328 | \$ 21,063,961 |
| Other banks designated by the Commission | - | 22,401,788 | - | 24,718,416 | - | 21,439,923 | - | 21,063,961 |
| 2. Securities | | | | | | | | |
| In safekeeping with banks located in the United States | 46,892,675 | 78,651,625 | 63,679,000 | 77,656,250 | 82,616,125 | 82,616,125 | 90,576,125 | 91,591,500 |
| In safekeeping with other banks designated by the Commission | - | 46,892,675 | - | 63,679,000 | - | 82,616,125 | - | 91,591,500 |
| 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 | 99,350,707 | 102,453,275 | 101,103,270 | 105,393,109 | 104,883,634 | 102,731,732 | 100,624,130 | 95,882,631 |
| Securities | - | - | - | - | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 32,553,477 | 25,501,780 | (1,197,482) | 14,217,970 | 14,109,703 | 14,927,178 | 20,734,247 | 34,020,586 |
| Value of long option contracts | 3,492,789 | 3,495,090 | 3,514,338 | 3,595,860 | 3,600,178 | 3,600,178 | 3,624,153 | 3,456,134 |
| Value of short option contracts | (4,402,707) | (4,169,158) | (4,070,386) | (3,973,507) | (3,972,323) | (3,972,323) | (4,123,033) | (3,706,298) |
| 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 | \$ 200,288,729 | \$ 226,668,606 | \$ 187,747,156 | \$ 218,579,044 | \$ 222,677,240 | \$ 221,342,813 | \$ 234,237,950 | \$ 242,308,514 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 35,610,843 | 34,260,296 | 37,907,790 | 35,469,997 | 35,750,858 | 35,749,104 | 34,993,549 | 35,099,245 |
| 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 | 20,610,843 | 19,260,296 | 22,907,790 | 20,469,997 | 20,750,858 | 20,749,104 | 19,993,549 | 20,099,245 |

* Amended

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

| | December 19, 2024 | December 18, 2024 | December 17, 2024 | December 16, 2024 | December 13, 2024 | December 12, 2024 | December 11, 2024 | December 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 | 157,176,291 | 143,931,164 | 133,894,218 | 149,288,899 | 141,780,708 | 157,866,788 | 166,271,429 | 176,011,705 |
| Securities (at market) | - | - | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 35,815,218 | 77,794,477 | 63,739,945 | 68,706,712 | 56,606,992 | 38,744,849 | 29,963,895 | 25,298,713 |
| 3. Exchange traded options | | | | | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 3,362,520 | 3,489,917 | 4,013,941 | 4,241,690 | 4,490,104 | 4,503,413 | 4,624,389 | 4,759,879 |
| Market value of open contracts granted (sold) on a foreign board of trade | (3,767,681) | (4,247,748) | (4,555,090) | (4,640,471) | (4,445,374) | (4,425,223) | (4,641,582) | (4,590,034) |
| 4. Net equity (deficit) (add lines 1, 2, and 3.) | 192,586,348 | 220,967,810 | 197,093,014 | 217,596,830 | 198,432,430 | 196,689,827 | 196,218,131 | 201,480,263 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 19,658 | 103,642 | 7,358 | 1,455 | 1,352 | 311 | 976 | 95 |
| Less: amount offset by customer securities | - | - | - | - | - | - | - | - |
| | 19,658 | 103,642 | 7,358 | 1,455 | 1,352 | 311 | 976 | 95 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 192,606,006 | \$ 221,071,452 | \$ 197,100,372 | \$ 217,598,285 | \$ 198,433,782 | \$ 196,690,138 | \$ 196,219,107 | \$ 201,480,358 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 192,606,006 | 221,071,452 | 197,100,372 | 217,598,285 | 198,433,782 | 196,690,138 | 196,219,107 | 201,480,358 |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | | | |
| 1. Cash in banks | | | | | | | | |
| Banks located in the United States | \$ 17,116,940 | \$ 17,878,761 | \$ 20,590,333 | \$ 16,751,183 | \$ 14,893,353 | \$ 16,712,399 | \$ 7,580,489 | \$ 7,676,886 |
| Other banks designated by the Commission | - | 17,116,940 | - | 20,590,333 | - | 16,712,399 | - | 7,676,886 |
| 2. Securities | | | | | | | | |
| In safekeeping with banks located in the United States | 85,607,250 | 85,619,250 | 78,651,625 | 93,582,250 | 93,582,250 | 81,637,750 | 74,670,125 | 81,637,750 |
| In safekeeping with other banks designated by the Commission | - | 85,607,250 | - | 78,651,625 | - | 81,637,750 | - | 81,637,750 |
| 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 | 91,731,085 | 76,049,941 | 68,981,150 | 83,307,914 | 69,026,258 | 95,354,581 | 119,806,884 | 122,366,630 |
| Securities | - | - | - | - | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 35,815,218 | 77,794,477 | 63,739,945 | 68,706,712 | 56,606,992 | 38,744,849 | 29,963,895 | 25,298,713 |
| Value of long option contracts | 3,362,520 | 3,489,917 | 4,013,941 | 4,241,690 | 4,490,104 | 4,503,413 | 4,624,389 | 4,759,879 |
| Value of short option contracts | (3,767,681) | (4,247,748) | (4,555,090) | (4,640,471) | (4,445,374) | (4,425,223) | (4,641,582) | (4,590,034) |
| 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 | \$ 229,865,332 | \$ 256,584,598 | \$ 231,421,904 | \$ 261,949,278 | \$ 234,153,583 | \$ 232,527,769 | \$ 232,004,200 | \$ 237,149,824 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 37,259,326 | 35,513,146 | 34,321,532 | 44,350,993 | 35,719,801 | 35,837,631 | 35,785,093 | 35,669,466 |
| 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 | 22,259,326 | 20,513,146 | 19,321,532 | 29,350,993 | 20,719,801 | 20,837,631 | 20,785,093 | 20,669,466 |

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

| | December 9, 2024 | December 6, 2024 | December 5, 2024 | December 4, 2024 | December 3, 2024 | December 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 | 183,367,628 | 187,344,790 | 198,591,328 | 205,158,754 | 186,793,056 | 164,539,474 |
| Securities (at market) | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 13,534,229 | 3,728,409 | 3,598,904 | (7,047,756) | (13,445,287) | 27,037,390 |
| 3. Exchange traded options | | | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 4,758,834 | 4,739,066 | 4,841,923 | 4,387,390 | 4,308,310 | 4,467,311 |
| Market value of open contracts granted (sold) on a foreign board of trade | (4,478,693) | (4,532,670) | (4,566,970) | (4,141,887) | (4,138,016) | (4,122,558) |
| 4. Net equity (deficit) (add lines 1, 2, and 3.) | 197,181,998 | 191,279,595 | 202,465,185 | 198,356,501 | 173,518,063 | 191,921,617 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 115 | 62 | 391 | 81 | 69,557 | 7,101 |
| Less: amount offset by customer securities | - | - | - | - | - | - |
| | 115 | 62 | 391 | 81 | 69,557 | 7,101 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 197,182,113 | \$ 191,279,657 | \$ 202,465,576 | \$ 198,356,582 | \$ 173,587,620 | \$ 191,928,718 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 197,182,113 | 191,279,657 | 202,465,576 | 198,356,582 | 173,587,620 | 191,928,718 |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | |
| 1. Cash in banks | | | | | | |
| Banks located in the United States | \$ 10,380,237 | \$ 16,361,882 | \$ 16,085,280 | \$ 15,284,954 | \$ 9,455,757 | \$ 9,181,882 |
| Other banks designated by the Commission | - | 10,380,237 | 16,361,882 | 16,085,280 | 9,455,757 | 9,181,882 |
| 2. Securities | | | | | | |
| In safekeeping with banks located in the United States | 88,605,375 | 84,623,875 | 80,642,375 | 92,586,875 | 76,660,875 | 83,628,500 |
| In safekeeping with other banks designated by the Commission | - | 88,605,375 | 80,642,375 | 92,586,875 | 76,660,875 | 83,628,500 |
| 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 | 120,326,973 | 120,825,221 | 136,606,123 | 133,020,360 | 135,807,788 | 107,019,487 |
| Securities | - | - | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 13,534,229 | 3,728,409 | 3,598,904 | (7,047,756) | (13,445,287) | 27,037,390 |
| Value of long option contracts | 4,758,834 | 4,739,066 | 4,841,923 | 4,387,390 | 4,308,310 | 4,467,311 |
| Value of short option contracts | (4,478,693) | (4,532,670) | (4,566,970) | (4,141,887) | (4,138,016) | (4,122,558) |
| 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 | \$ 233,126,955 | \$ 225,745,783 | \$ 237,207,635 | \$ 234,089,936 | \$ 208,649,427 | \$ 227,212,012 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 35,944,842 | 34,466,126 | 34,742,059 | 35,733,354 | 35,061,807 | 35,283,294 |
| 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 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 20,944,842 | 19,466,126 | 19,742,059 | 20,733,354 | 20,061,807 | 20,283,294 |