

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	April 17, 2025	April 16, 2025	April 15, 2025	April 14, 2025	April 11, 2025	April 10, 2025	April 9, 2025	April 8, 2025
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	162,151,275	173,001,444	186,027,587	193,374,276	194,614,146	195,078,105	203,440,615	207,115,029
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(19,629,827)	(26,524,264)	(41,517,616)	(40,257,653)	(36,904,931)	(31,989,047)	(41,470,675)	(38,929,745)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	4,734,882	4,658,955	4,629,852	4,660,781	4,839,569	4,577,434	4,686,144	4,039,303
Market value of open contracts granted (sold) on a foreign board of trade	<u>(2,757,173)</u>	<u>(2,730,441)</u>	<u>(2,753,671)</u>	<u>(2,786,402)</u>	<u>(2,778,785)</u>	<u>(2,891,372)</u>	<u>(2,825,482)</u>	<u>(2,613,300)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	144,499,157	148,405,694	146,386,152	154,991,002	159,769,999	164,775,120	163,830,602	169,611,287
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	2,883	461	5,713	468	625	11,374	-	3,228
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	2,883	461	5,713	468	625	11,374	-	3,228
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 144,502,040</u>	<u>\$ 148,406,155</u>	<u>\$ 146,391,865</u>	<u>\$ 154,991,470</u>	<u>\$ 159,770,624</u>	<u>\$ 164,786,494</u>	<u>\$ 163,830,602</u>	<u>\$ 169,614,515</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>144,502,040</u>	<u>148,406,155</u>	<u>146,391,865</u>	<u>154,991,470</u>	<u>159,770,624</u>	<u>164,786,494</u>	<u>163,830,602</u>	<u>169,614,515</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 17,371,540	\$ 15,659,342	\$ 12,518,337	\$ 13,322,087	\$ 13,208,298	\$ 10,041,475	\$ 16,246,679	\$ 14,418,945
Other banks designated by the Commission	- 17,371,540	- 15,659,342	- 12,518,337	- 13,322,087	- 13,208,298	- 10,041,475	- 16,246,679	- 14,418,945
2. Securities								
In safekeeping with banks located in the United States	89,741,233	96,612,705	91,509,069	93,250,920	106,233,160	106,568,745	112,497,383	105,823,862
In safekeeping with other banks designated by the Commission	- 89,741,233	- 96,612,705	- 91,509,069	- 93,250,920	- 106,233,160	- 106,568,745	- 112,497,383	- 105,823,862
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	90,203,033	95,226,132	118,410,697	120,682,072	108,749,494	112,536,055	109,468,518	120,497,476
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(19,629,827)	(26,524,264)	(41,517,616)	(40,257,653)	(36,904,931)	(31,996,818)	(41,470,675)	(38,948,214)
Value of long option contracts	4,734,882	4,658,955	4,629,852	4,660,781	4,839,569	4,577,434	4,686,144	4,039,303
Value of short option contracts	(2,757,173) 72,550,915	(2,730,441) 70,630,382	(2,753,671) 78,769,262	(2,786,402) 82,298,798	(2,778,785) 73,905,347	(2,891,372) 82,225,299	(2,825,482) 69,858,505	(2,613,300) 82,975,265
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-	-	-	-
7. Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
8. Total funds in separate section 30.7 accounts	<u>\$ 179,663,688</u>	<u>\$ 182,902,429</u>	<u>\$ 182,796,668</u>	<u>\$ 188,871,805</u>	<u>\$ 193,346,805</u>	<u>\$ 198,835,519</u>	<u>\$ 198,602,567</u>	<u>\$ 203,218,072</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,161,648</u>	<u>34,496,274</u>	<u>36,404,803</u>	<u>33,880,335</u>	<u>33,576,181</u>	<u>34,049,025</u>	<u>34,771,965</u>	<u>33,603,557</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>20,161,648</u>	<u>19,496,274</u>	<u>21,404,803</u>	<u>18,880,335</u>	<u>18,576,181</u>	<u>19,049,025</u>	<u>19,771,965</u>	<u>18,603,557</u>

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	April 7, 2025	April 4, 2025	April 3, 2025	April 2, 2025	April 1, 2025
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	176,366,208	186,118,673	187,038,583	205,547,299	215,014,847
Securities (at market)	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(27,724,925)	(31,381,924)	(32,295,284)	(44,045,164)	(57,933,884)
3. Exchange traded options					
Market value of open option contracts purchased on a foreign board of trade	3,499,461	3,479,807	3,594,364	3,504,794	3,502,079
Market value of open contracts granted (sold) on a foreign board of trade	<u>(2,599,892)</u>	<u>(2,635,281)</u>	<u>(2,708,357)</u>	<u>(2,567,046)</u>	<u>(2,563,859)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	149,540,852	155,581,275	155,629,306	162,439,883	158,019,183
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	5,439	26,410	9,800	8,376	9,260
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	5,439	26,410	9,800	8,376	9,260
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 149,546,291</u>	<u>\$ 155,607,685</u>	<u>\$ 155,639,106</u>	<u>\$ 162,448,259</u>	<u>\$ 158,028,443</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>149,546,291</u>	<u>155,607,685</u>	<u>155,639,106</u>	<u>162,448,259</u>	<u>158,028,443</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS					
1. Cash in banks					
Banks located in the United States	\$ 14,524,742	\$ 5,353,484	\$ 8,539,528	\$ 9,570,026	\$ 10,792,144
Other banks designated by the Commission	- 14,524,742	- 5,353,484	- 8,539,528	- 9,570,026	- 10,792,144
2. Securities					
In safekeeping with banks located in the United States	87,418,228	86,366,681	85,824,778	94,765,768	104,700,139
In safekeeping with other banks designated by the Commission	- 87,418,228	- 86,366,681	- 85,824,778	- 94,765,768	- 104,700,139
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	110,170,154	131,384,425	125,972,722	136,057,360	134,454,949
Securities	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(27,724,925)	(31,381,924)	(32,295,284)	(44,045,164)	(57,933,884)
Value of long option contracts	3,499,461	3,479,807	3,594,364	3,504,794	3,502,079
Value of short option contracts	(2,599,892) 83,344,798	(2,635,281) 100,847,027	(2,708,357) 94,563,445	(2,567,046) 92,949,944	(2,563,859) 77,459,285
6. Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-
7. Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
8. Total funds in separate section 30.7 accounts	<u>\$ 185,287,768</u>	<u>\$ 192,567,192</u>	<u>\$ 188,927,751</u>	<u>\$ 197,285,738</u>	<u>\$ 192,951,568</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,741,477</u>	<u>36,959,507</u>	<u>33,288,645</u>	<u>34,837,479</u>	<u>34,923,125</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,741,477</u>	<u>21,959,507</u>	<u>18,288,645</u>	<u>19,837,479</u>	<u>19,923,125</u>