

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

	August 30, 2024	August 29, 2024	August 28, 2024	August 27, 2024	August 26, 2024	August 23, 2024	August 22, 2024	August 21, 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	201,832,517	233,111,850	259,476,358	276,607,286	282,260,561	285,996,428	283,730,384	275,924,866
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	15,929,509	(1,799,157)	(23,924,115)	(27,670,726)	(26,379,801)	(24,684,774)	(20,131,318)	(17,829,791)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,676,314	3,572,085	3,821,829	4,114,065	4,411,724	4,196,286	4,125,104	4,018,309
Market value of open contracts granted (sold) on a foreign board of trade	(4,443,881)	(4,402,206)	(4,654,109)	(4,955,435)	(5,207,374)	(4,953,316)	(4,877,295)	(4,743,229)
4. Net equity (deficit) (add lines 1. 2. and 3.)	216,994,459	230,482,572	234,719,963	248,095,190	255,085,110	260,554,624	262,846,875	257,370,155
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	134	83,320	370	2,100	556,988	487	1,608	961
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	134	83,320	370	2,100	556,988	487	1,608	961
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 216,994,593	\$ 230,565,892	\$ 234,720,333	\$ 248,097,290	\$ 255,642,098	\$ 260,555,111	\$ 262,848,483	\$ 257,371,116
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	216,994,593	230,565,892	234,720,333	248,097,290	255,642,098	260,555,111	262,848,483	257,371,116
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 15,329,934	\$ 13,155,136	\$ 5,995,986	\$ 12,565,939	\$ 14,320,731	\$ 12,459,915	\$ 48,021,646	\$ 5,726,162
Other banks designated by the Commission	-	13,155,136	-	5,995,986	-	12,459,915	-	5,726,162
2. Securities								
In safekeeping with banks located in the United States	193,825,424	211,754,751	217,706,918	228,619,224	228,613,865	229,609,231	229,609,231	256,499,401
In safekeeping with other banks designated by the Commission	-	-	-	-	-	-	-	-
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	28,761,657	43,507,258	71,286,908	71,271,269	74,670,506	77,006,686	42,185,799	49,378,665
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	15,929,509	(1,799,157)	(23,924,115)	(27,670,726)	(26,379,801)	(24,684,774)	(20,131,318)	(17,829,791)
Value of long option contracts	3,676,314	3,572,085	3,821,829	4,114,065	4,411,724	4,196,286	4,125,104	4,018,309
Value of short option contracts	(4,443,881)	(4,402,206)	(4,654,109)	(4,955,435)	(5,207,374)	(4,953,316)	(4,877,295)	(4,743,229)
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	\$ 253,078,957	\$ 265,787,867	\$ 270,233,417	\$ 283,944,336	\$ 290,429,651	\$ 293,634,028	\$ 298,933,167	\$ 293,049,517
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	36,084,364	35,221,975	35,513,084	35,847,046	34,787,553	33,078,917	36,084,684	35,678,401
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	21,084,364	20,221,975	20,513,084	20,847,046	19,787,553	18,078,917	21,084,684	20,678,401

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	August 20, 2024	August 19, 2024	August 16, 2024	August 15, 2024	August 14, 2024	August 13, 2024	August 12, 2024	August 9, 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	279,222,264	269,888,296	269,241,247	284,069,920	293,243,213	281,327,662	257,785,636	299,806,862
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(14,269,474)	(14,111,105)	(20,412,976)	(31,573,868)	(34,554,724)	(27,252,861)	(26,766,059)	(3,999,265)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,755,146	3,760,840	3,620,075	3,757,662	4,281,319	4,020,380	3,872,793	3,556,586
Market value of open contracts granted (sold) on a foreign board of trade	(4,438,587)	(4,420,057)	(4,271,639)	(4,427,563)	(6,463,791)	(5,897,076)	(5,580,625)	(5,160,217)
4. Net equity (deficit) (add lines 1. 2. and 3.)	264,269,349	255,117,974	248,176,707	251,826,151	256,506,017	252,198,105	229,311,745	294,203,966
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	10,136	208	224	66	65	256	609	7
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	10,136	208	224	66	65	256	609	7
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 264,279,485	\$ 255,118,182	\$ 248,176,931	\$ 251,826,217	\$ 256,506,082	\$ 252,198,361	\$ 229,312,354	\$ 294,203,973
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	264,279,485	255,118,182	248,176,931	251,826,217	256,506,082	252,198,361	229,312,354	294,203,973
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 9,602,375	\$ 11,763,541	\$ 8,999,976	\$ 8,728,577	\$ 13,478,458	\$ 15,641,452	\$ 14,061,162	\$ 11,523,157
Other banks designated by the Commission	-	9,602,375	-	8,999,976	-	15,641,452	-	11,523,157
2. Securities								
In safekeeping with banks located in the United States	256,499,401	245,511,041	247,428,188	254,326,704	254,509,721	243,555,599	226,367,081	270,193,424
In safekeeping with other banks designated by the Commission	-	256,499,401	-	254,326,704	-	243,555,599	-	270,193,424
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	46,825,754	46,696,399	46,328,896	57,823,520	60,913,622	58,100,909	52,957,855	52,530,992
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(14,269,474)	(14,111,105)	(20,412,976)	(31,573,868)	(34,554,724)	(27,252,861)	(26,766,059)	(3,999,265)
Value of long option contracts	3,755,146	3,760,840	3,620,075	3,757,662	4,281,319	4,020,380	3,872,793	3,556,586
Value of short option contracts	(4,438,587)	31,872,839	(4,420,057)	25,579,751	(6,463,791)	28,971,352	(5,580,625)	46,928,096
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	\$ 297,974,615	\$ 289,200,659	\$ 281,692,520	\$ 288,635,032	\$ 292,164,605	\$ 288,168,403	\$ 264,912,207	\$ 328,644,677
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	33,695,130	34,082,477	33,515,589	36,808,815	35,658,523	35,970,042	35,599,853	34,440,704
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	18,695,130	19,082,477	18,515,589	21,808,815	20,658,523	20,970,042	20,599,853	19,440,704

**ABN AMRO Clearing USA, LLC
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	August 8, 2024	August 7, 2024	August 6, 2024	August 5, 2024	August 2, 2024	August 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	285,444,547	264,420,334	273,972,778	273,655,971	264,719,461	244,364,020
Securities (at market)	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(38,454,335)	(18,721,648)	(13,273,648)	(26,400,883)	(24,796,505)	(24,988,479)
3. Exchange traded options						
Market value of open option contracts purchased on a foreign board of trade	3,591,617	3,443,695	3,537,803	3,595,978	3,394,313	3,384,204
Market value of open contracts granted (sold) on a foreign board of trade	<u>(5,218,772)</u>	<u>(5,245,627)</u>	<u>(5,110,609)</u>	<u>(5,367,076)</u>	<u>(4,996,776)</u>	<u>(4,939,886)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	245,363,057	243,896,754	259,126,324	245,483,990	238,320,493	217,819,859
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	23	11	434	3,985,775	4,090	11,462
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	23	11	434	3,985,775	4,090	11,462
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 245,363,080</u>	<u>\$ 243,896,765</u>	<u>\$ 259,126,758</u>	<u>\$ 249,469,765</u>	<u>\$ 238,324,583</u>	<u>\$ 217,831,321</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>245,363,080</u>	<u>243,896,765</u>	<u>259,126,758</u>	<u>249,469,765</u>	<u>238,324,583</u>	<u>217,831,321</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS						
1. Cash in banks						
Banks located in the United States	\$ 10,942,387	\$ 5,857,212	\$ 16,939,187	\$ 8,763,455	\$ 9,042,393	\$ 9,779,328
Other banks designated by the Commission	-	-	-	-	-	-
2. Securities						
In safekeeping with banks located in the United States	247,284,630	231,183,048	221,264,832	204,711,071	202,727,427	184,874,637
In safekeeping with other banks designated by the Commission	-	-	-	-	-	-
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	62,826,207	64,322,581	76,405,826	93,926,401	85,946,468	84,399,478
Securities	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(38,454,335)	(18,721,648)	(13,273,648)	(26,400,883)	(24,796,505)	(24,988,479)
Value of long option contracts	3,591,617	3,443,695	3,537,803	3,595,978	3,394,313	3,384,204
Value of short option contracts	(5,218,772)	(5,245,627)	(5,110,609)	(5,367,076)	(4,996,776)	(4,939,886)
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>\$ 280,971,734</u>	<u>\$ 280,839,261</u>	<u>\$ 299,763,391</u>	<u>\$ 279,228,946</u>	<u>\$ 271,317,320</u>	<u>\$ 252,509,282</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,608,654</u>	<u>36,942,496</u>	<u>40,636,633</u>	<u>29,759,181</u>	<u>32,992,737</u>	<u>34,677,961</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,608,654</u>	<u>21,942,496</u>	<u>25,636,633</u>	<u>14,759,181</u>	<u>17,992,737</u>	<u>19,677,961</u>