

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

	February 19, 2025	February 18, 2025	February 17, 2025	February 14, 2025	February 13, 2025	February 12, 2025	February 11, 2025	February 10, 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	152,312,934	167,383,835	171,058,534	169,739,753	177,970,913	176,063,715	175,862,890	172,302,474
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(9,540,375)	(23,520,122)	(25,377,522)	(24,863,075)	(17,720,351)	(22,219,340)	(18,414,856)	(20,373,318)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	5,224,523	5,727,477	5,667,195	5,848,875	5,655,322	5,640,241	5,860,594	5,751,258
Market value of open contracts granted (sold) on a foreign board of trade	<u>(2,756,143)</u>	<u>(2,820,350)</u>	<u>(2,816,385)</u>	<u>(3,475,380)</u>	<u>(3,406,357)</u>	<u>(3,413,697)</u>	<u>(3,849,423)</u>	<u>(3,891,810)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	145,240,939	146,770,840	148,531,822	147,250,173	162,499,527	156,070,919	159,459,205	153,788,604
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	26,222	61,051	131	131	4,868	40,340	11,160	-
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	26,222	61,051	131	131	4,868	40,340	11,160	-
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 145,267,161</u>	<u>\$ 146,831,891</u>	<u>\$ 148,531,953</u>	<u>\$ 147,250,304</u>	<u>\$ 162,504,395</u>	<u>\$ 156,111,259</u>	<u>\$ 159,470,365</u>	<u>\$ 153,788,604</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>145,267,161</u>	<u>146,831,891</u>	<u>148,531,953</u>	<u>147,250,304</u>	<u>162,504,395</u>	<u>156,111,259</u>	<u>159,470,365</u>	<u>153,788,604</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	#####	\$ 13,170,808	\$ 11,992,988	\$ 11,992,988	\$ 15,749,110	\$ 20,087,620	\$ 19,938,086	\$ 19,499,662
Other banks designated by the Commission	-	11,916,174	13,170,808	11,992,988	11,992,988	15,749,110	20,087,620	19,938,086
2. Securities								
In safekeeping with banks located in the United States	77,744,086	75,757,214	75,756,188	75,756,188	85,690,543	97,599,874	93,667,568	93,667,568
In safekeeping with other banks designated by the Commission	-	77,744,086	75,757,214	75,756,188	85,690,543	97,599,874	93,667,568	93,667,568
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	97,124,180	114,031,824	116,816,429	116,476,591	112,134,955	104,661,415	98,134,874	94,205,270
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(9,540,375)	(23,525,344)	(25,377,522)	(24,863,075)	(17,720,351)	(22,219,340)	(18,414,856)	(20,373,318)
Value of long option contracts	5,224,523	5,727,477	5,667,195	5,848,875	5,655,322	5,640,241	5,860,594	5,751,258
Value of short option contracts	<u>(2,756,143)</u>	<u>(2,820,350)</u>	<u>(2,816,385)</u>	<u>(3,475,380)</u>	<u>(3,406,357)</u>	<u>(3,413,697)</u>	<u>(3,849,423)</u>	<u>(3,891,810)</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>\$ 179,712,445</u>	<u>\$ 182,341,629</u>	<u>\$ 182,038,893</u>	<u>\$ 181,736,187</u>	<u>\$ 198,103,222</u>	<u>\$ 202,356,113</u>	<u>\$ 195,336,843</u>	<u>\$ 188,858,630</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,445,284</u>	<u>35,509,738</u>	<u>33,506,940</u>	<u>34,485,883</u>	<u>35,598,827</u>	<u>46,244,854</u>	<u>35,866,478</u>	<u>35,070,026</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>19,445,284</u>	<u>20,509,738</u>	<u>18,506,940</u>	<u>19,485,883</u>	<u>20,598,827</u>	<u>31,244,854</u>	<u>20,866,478</u>	<u>20,070,026</u>

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

	February 7, 2025	February 6, 2025	February 5, 2025	February 4, 2025	February 3, 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	161,195,130	154,023,197	146,647,037	135,780,119	139,659,130
Securities (at market)	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(9,632,878)	(3,418,602)	9,234,156	17,921,388	21,800,540
3. Exchange traded options					
Market value of open option contracts purchased on a foreign board of trade	5,579,736	5,562,777	5,411,571	5,049,277	4,957,230
Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,804,793)</u>	<u>(3,728,073)</u>	<u>(3,464,167)</u>	<u>(3,636,457)</u>	<u>(3,540,944)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	153,337,195	152,439,299	157,828,597	155,114,327	162,875,956
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	48,214	21,867	241	5,297	45,170
Less: amount offset by customer securities	-	-	-	-	-
	<u>48,214</u>	<u>21,867</u>	<u>241</u>	<u>5,297</u>	<u>45,170</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 153,385,409</u>	<u>\$ 152,461,166</u>	<u>\$ 157,828,838</u>	<u>\$ 155,119,624</u>	<u>\$ 162,921,126</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>153,385,409</u>	<u>152,461,166</u>	<u>157,828,838</u>	<u>155,119,624</u>	<u>162,921,126</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS					
1. Cash in banks					
Banks located in the United States	\$ 19,239,746	\$ 21,658,472	\$ 20,425,661	\$ 20,864,985	\$ 18,994,187
Other banks designated by the Commission	-	-	-	-	-
2. Securities					
In safekeeping with banks located in the United States	92,672,491	84,725,193	84,725,193	67,808,890	72,775,951
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	84,514,311	81,919,979	74,934,584	79,103,555	82,874,643
Securities	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(9,632,878)	(3,418,602)	9,234,156	17,921,388	21,800,540
Value of long option contracts	5,579,736	5,562,777	5,411,571	5,049,277	4,957,230
Value of short option contracts	<u>(3,804,793)</u>	<u>(3,728,073)</u>	<u>(3,464,167)</u>	<u>(3,636,457)</u>	<u>(3,540,944)</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>\$ 188,568,613</u>	<u>\$ 186,719,746</u>	<u>\$ 191,266,998</u>	<u>\$ 187,111,638</u>	<u>\$ 197,861,607</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,183,204</u>	<u>34,258,580</u>	<u>33,438,160</u>	<u>31,992,014</u>	<u>34,940,481</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>20,183,204</u>	<u>19,258,580</u>	<u>18,438,160</u>	<u>16,992,014</u>	<u>19,940,481</u>