

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

	February 29, 2024	February 28, 2024	February 27, 2024	February 26, 2024	February 23, 2024	February 22, 2024	February 21, 2024	February 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	101,433,055	(24,022,758)	(27,905,517)	(27,786,041)	(9,506,883)	(11,826,057)	12,894,228	29,041,997
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	46,001,837	153,694,076	173,490,700	188,891,712	174,200,353	155,690,662	155,039,557	128,521,220
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,374,153	3,388,311	3,529,076	3,559,239	3,710,747	3,792,165	3,866,022	3,865,793
Market value of open contracts granted (sold) on a foreign board of trade	(6,918,939)	(6,779,483)	(6,513,837)	(6,665,836)	(6,281,026)	(6,257,158)	(6,423,432)	(6,200,887)
4. Net equity (deficit) (add lines 1. 2. and 3.)	143,890,106	126,280,146	142,600,422	157,999,074	162,123,191	141,399,612	165,376,375	155,228,123
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,278	122,894	1,180,894	24,018	1,513	46,027	1	430,605
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	39,278	122,894	1,180,894	24,018	1,513	46,027	1	430,605
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 143,929,384	\$ 126,403,040	\$ 143,781,316	\$ 158,023,092	\$ 162,124,704	\$ 141,445,639	\$ 165,376,376	\$ 155,658,728
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	143,929,384	126,403,040	143,781,316	158,023,092	162,124,704	141,445,639	165,376,376	155,658,728
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 6,762,060	\$ 6,773,330	\$ 3,397,254	\$ (26,313,270)	\$ 4,113,867	\$ 4,731,262	\$ 20,101,172	\$ 4,734,290
Other banks designated by the Commission	-	6,762,060	6,773,330	3,397,254	(26,313,270)	4,113,867	4,731,262	20,101,172
2. Securities								
In safekeeping with banks located in the United States	181,509,047	108,704,190	110,693,086	113,717,558	102,756,349	94,739,349	120,660,992	147,550,742
In safekeeping with other banks designated by the Commission	-	181,509,047	108,704,190	110,693,086	113,717,558	102,756,349	120,660,992	147,550,742
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	(51,697,002)	(104,156,568)	(106,979,842)	(79,822,148)	(81,374,074)	(76,042,680)	(92,233,364)	(88,491,219)
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	46,001,837	153,694,076	173,490,700	188,891,712	174,200,353	155,690,662	155,039,557	128,521,220
Value of long option contracts	3,374,153	3,388,311	3,529,076	3,559,239	3,710,747	3,792,165	3,866,022	3,865,793
Value of short option contracts	(6,918,939)	(6,779,483)	(6,513,837)	(6,665,836)	(6,281,026)	(6,257,158)	(6,423,432)	(6,200,887)
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	\$ 179,031,156	\$ 161,623,856	\$ 177,616,437	\$ 193,367,255	\$ 197,126,216	\$ 176,653,600	\$ 201,010,947	\$ 189,979,939
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	35,101,772	35,220,816	33,835,121	35,344,163	35,001,512	35,207,961	35,634,571	34,321,211
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	20,101,772	20,220,816	18,835,121	20,344,163	20,001,512	20,207,961	20,634,571	19,321,211

**ABN AMRO Clearing USA, LLC
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	February 19, 2024	February 16, 2024	February 15, 2024	February 14, 2024	February 13, 2024	February 12, 2024	February 9, 2024	February 8, 2024	February 7, 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	11,592,893	11,247,503	23,014,552	29,475,316	41,355,434	38,692,310	43,981,039	63,666,766	63,658,443
Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	119,100,375	113,806,759	133,960,878	132,588,997	120,584,068	108,361,712	107,639,195	106,085,195	96,120,345
3. Exchange traded options									
Market value of open option contracts purchased on a foreign board of trade	3,667,086	3,637,175	3,636,580	3,609,900	3,596,823	3,510,676	3,617,296	3,609,673	3,613,888
Market value of open contracts granted (sold) on a foreign board of trade	(6,270,697)	(5,722,556)	(5,236,412)	(6,005,952)	(5,834,790)	(5,747,280)	(5,764,475)	(5,927,700)	(5,718,417)
4. Net equity (deficit) (add lines 1. 2. and 3.)	128,089,657	122,968,881	155,375,598	159,668,261	159,701,535	144,817,418	149,473,055	167,433,934	157,674,259
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	131,640	85,549	1,131	793	219,074	27	18,813	2,118	107
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	131,640	85,549	1,131	793	219,074	27	18,813	2,118	107
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 128,221,297	\$ 123,054,430	\$ 155,376,729	\$ 159,669,054	\$ 159,920,609	\$ 144,817,445	\$ 149,491,868	\$ 167,436,052	\$ 157,674,366
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	128,221,297	123,054,430	155,376,729	159,669,054	159,920,609	144,817,445	149,491,868	167,436,052	157,674,366
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
Banks located in the United States	\$ 2,218,670	\$ 2,218,670	\$ 3,780,781	\$ 6,572,322	\$ (59,474,762)	\$ 4,284,378	\$ 3,430,289	\$ 7,029,651	\$ 6,822,725
Other banks designated by the Commission	-	2,218,670	-	3,780,781	-	4,284,378	-	7,029,651	-
2. Securities									
In safekeeping with banks located in the United States	124,644,658	124,644,658	124,644,658	129,624,242	135,563,517	64,291,683	68,278,350	81,274,267	85,371,933
In safekeeping with other banks designated by the Commission	-	124,644,658	-	124,644,658	-	64,291,683	-	81,274,267	-
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	(73,695,557)	(74,961,450)	(70,407,195)	(70,347,108)	912,401	5,209,490	7,165,896	12,639,679	6,693,399
Securities	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	119,100,375	113,806,759	133,960,188	132,588,997	120,584,068	108,361,712	107,639,195	106,085,195	96,120,345
Value of long option contracts	3,667,086	3,637,175	3,636,580	3,609,900	3,596,823	3,510,676	3,617,296	3,609,673	3,613,888
Value of short option contracts	(6,270,697)	(5,722,556)	(5,236,412)	(6,005,952)	(5,834,790)	(5,747,280)	(5,764,475)	(5,927,700)	(5,718,417)
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	\$ 169,664,535	\$ 163,623,256	\$ 190,378,600	\$ 196,042,401	\$ 195,347,257	\$ 179,910,659	\$ 184,366,551	\$ 204,710,765	\$ 192,903,873
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	41,443,238	40,568,826	35,001,871	36,373,347	35,426,648	35,093,214	34,874,683	37,274,713	35,229,507
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	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	26,443,238	25,568,826	20,001,871	21,373,347	20,426,648	20,093,214	19,874,683	22,274,713	20,229,507

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

	February 6, 2024	February 5, 2024	February 2, 2024	February 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	80,900,754	96,282,544	94,246,604	108,397,645
Securities (at market)	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	93,755,003	91,246,431	71,386,460	59,113,552
3. Exchange traded options				
Market value of open option contracts purchased on a foreign board of trade	3,517,231	3,506,529	3,525,585	3,566,072
Market value of open contracts granted (sold) on a foreign board of trade	<u>(5,532,614)</u>	<u>(5,548,701)</u>	<u>(5,396,077)</u>	<u>(5,454,711)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	172,640,374	185,486,803	163,762,572	165,622,558
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	55	34,881	38,311	11,621
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	55	34,881	38,311	11,621
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 172,640,429</u>	<u>\$ 185,521,684</u>	<u>\$ 163,800,883</u>	<u>\$ 165,634,179</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>172,640,429</u>	<u>185,521,684</u>	<u>163,800,883</u>	<u>165,634,179</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1. Cash in banks				
Banks located in the United States	\$ 6,489,045	\$ 4,411,677	\$ 2,709,805	\$ (57,357,427)
Other banks designated by the Commission	-	6,489,045	4,411,677	-
	-	-	2,709,805	-
	-	-	-	(57,357,427)
2. Securities				
In safekeeping with banks located in the United States	109,333,765	138,036,598	146,355,265	132,701,848
In safekeeping with other banks designated by the Commission	-	109,333,765	-	-
	-	138,036,598	146,355,265	-
	-	-	-	132,701,848
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	14,152	(4,710,799)	(843,566)	68,100,411
Securities	-	-	-	-
Unrealized gain (loss) on open futures contracts	93,755,003	91,246,431	71,386,460	59,113,552
Value of long option contracts	3,517,231	3,506,529	3,525,585	3,566,072
Value of short option contracts	<u>(5,532,614)</u>	<u>(5,548,701)</u>	<u>(5,396,077)</u>	<u>(5,454,711)</u>
	91,753,772	84,493,460	68,672,402	125,325,324
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>\$ 207,576,582</u>	<u>\$ 226,941,735</u>	<u>\$ 217,737,472</u>	<u>\$ 200,669,745</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,936,153</u>	<u>41,420,051</u>	<u>53,936,589</u>	<u>35,035,566</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>19,936,153</u>	<u>26,420,051</u>	<u>38,936,589</u>	<u>20,035,566</u>