

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

	July 31, 2024	July 30, 2024	July 29, 2024	July 26, 2024	July 25, 2024	July 24, 2024	July 23, 2024	July 22, 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	245,602,619	241,956,255	245,003,828	242,954,209	232,128,156	221,740,190	224,570,783	239,778,500
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(12,823,733)	(4,958,261)	(17,493,262)	(11,013,850)	(22,041,251)	(5,728,773)	2,239,365	6,707,369
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,418,643	3,791,826	3,841,486	3,852,607	3,769,723	3,668,180	3,675,146	3,834,988
Market value of open contracts granted (sold) on a foreign board of trade	(4,962,017)	(5,477,374)	(5,465,325)	(5,406,507)	(5,200,236)	(4,973,105)	(4,886,597)	(4,972,496)
4. Net equity (deficit) (add lines 1. 2. and 3.)	231,235,512	235,312,446	225,886,727	230,386,459	208,656,392	214,706,492	225,598,697	245,348,361
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	6,506	5,332	3,537	6,353	5,833	16,430	13,541	17,506
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	6,506	5,332	3,537	6,353	5,833	16,430	13,541	17,506
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 231,242,018	\$ 235,317,778	\$ 225,890,264	\$ 230,392,812	\$ 208,662,225	\$ 214,722,922	\$ 225,612,238	\$ 245,365,867
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	231,242,018	235,317,778	225,890,264	230,392,812	208,662,225	214,722,922	225,612,238	245,365,867
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 10,270,475	\$ 8,218,930	\$ 31,128,105	\$ 11,512,505	\$ 12,894,769	\$ 18,001,944	\$ 19,610,886	\$ 11,147,882
Other banks designated by the Commission	-	10,270,475	-	31,128,105	-	12,894,769	18,001,944	11,147,882
2. Securities								
In safekeeping with banks located in the United States	189,833,726	189,833,726	196,776,478	218,596,469	200,743,749	189,833,753	194,792,862	212,645,652
In safekeeping with other banks designated by the Commission	-	189,833,726	-	218,596,469	-	189,833,753	194,792,862	212,645,652
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	81,543,909	78,294,213	52,277,444	47,741,573	53,617,988	47,890,308	45,210,069	50,877,384
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(12,823,733)	(4,958,261)	(17,493,262)	(11,013,850)	(22,041,251)	(5,728,773)	2,239,365	6,707,369
Value of long option contracts	3,418,643	3,791,826	3,841,486	3,852,607	3,769,723	3,668,180	3,675,146	3,834,988
Value of short option contracts	(4,962,017)	(5,477,374)	(5,465,325)	(5,406,507)	(5,200,236)	(4,973,105)	(4,886,597)	(4,972,496)
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	\$ 267,281,003	\$ 269,703,060	\$ 261,064,926	\$ 265,282,797	\$ 243,784,742	\$ 248,692,307	\$ 260,641,731	\$ 280,240,779
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	36,038,985	34,385,282	35,174,662	34,889,985	35,122,517	33,969,385	35,029,493	34,874,912
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	21,038,985	19,385,282	20,174,662	19,889,985	20,122,517	18,969,385	20,029,493	19,874,912

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	July 19, 2024	July 18, 2024	July 17, 2024	July 16, 2024	July 15, 2024	July 12, 2024	July 11, 2024	July 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	234,233,929	236,312,300	208,673,821	210,552,641	273,740,711	213,262,219	212,042,161	208,871,329
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(19,854,975)	(2,406,491)	(18,952,311)	(19,106,004)	11,665,304	5,769,013	11,841,226	301,434
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	3,870,422	4,217,879	12,729,872	12,699,240	4,223,676	3,882,240	3,739,335	4,010,216
Market value of open contracts granted (sold) on a foreign board of trade	(5,165,514)	(5,837,888)	(6,011,283)	(6,057,769)	(5,953,409)	(5,374,492)	(5,123,212)	(5,423,636)
4. Net equity (deficit) (add lines 1. 2. and 3.)	213,083,862	232,285,800	196,440,099	198,088,108	283,676,282	217,538,980	222,499,510	207,759,343
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,856	6,216	4,549	497	2,541	2,493	11,044	81
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	1,856	6,216	4,549	497	2,541	2,493	11,044	81
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 213,085,718	\$ 232,292,016	\$ 196,444,648	\$ 198,088,605	\$ 283,678,823	\$ 217,541,473	\$ 222,510,554	\$ 207,759,424
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>213,085,718</u>	<u>232,292,016</u>	<u>196,444,648</u>	<u>198,088,605</u>	<u>283,678,823</u>	<u>217,541,473</u>	<u>222,510,554</u>	<u>207,759,424</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
Banks located in the United States	\$ 11,233,237	\$ 12,225,430	\$ 7,109,505	\$ 12,334,673	\$ 18,927,004	\$ 16,863,626	\$ 10,340,352	\$ 11,252,521
Other banks designated by the Commission	-	11,233,237	-	7,109,505	-	18,927,004	-	11,252,521
2. Securities								
In safekeeping with banks located in the United States	207,686,543	213,637,473	183,882,835	197,768,338	199,751,982	204,711,090	189,833,765	177,931,952
In safekeeping with other banks designated by the Commission	-	207,686,543	-	197,768,338	-	204,711,090	-	177,931,952
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	50,586,234	46,201,849	51,317,010	35,754,542	90,180,872	26,068,859	45,180,822	54,846,650
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(19,854,975)	(2,406,491)	(18,952,311)	(19,106,004)	11,665,304	5,769,013	11,841,226	301,434
Value of long option contracts	3,870,422	4,217,879	12,729,872	12,699,240	4,223,676	3,882,240	3,739,335	4,010,216
Value of short option contracts	(5,165,514)	(5,837,888)	(6,011,283)	(6,057,769)	(5,953,409)	(5,374,492)	(5,123,212)	(5,423,636)
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	\$ 248,355,947	\$ 268,038,252	\$ 230,075,628	\$ 233,393,020	\$ 318,795,429	\$ 251,920,336	\$ 255,812,288	\$ 242,919,137
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	35,270,229	35,746,236	33,630,980	35,304,415	35,116,606	34,378,863	33,301,734	35,159,713
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	20,270,229	20,746,236	18,630,980	20,304,415	20,116,606	19,378,863	18,301,734	20,159,713

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

	July 9, 2024	July 8, 2024	July 5, 2024	July 4, 2024	July 3, 2024	July 2, 2024	July 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	227,183,354	230,040,249	238,996,669	221,716,180	218,478,839	221,267,586	216,656,777
Securities (at market)	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(2,089,484)	(12,256,291)	(9,455,123)	(28,630,544)	(10,590,474)	(7,559,279)	(17,239,285)
3. Exchange traded options							
Market value of open option contracts purchased on a foreign board of trade	3,745,988	3,996,289	3,933,171	3,914,315	4,049,915	3,859,220	3,797,931
Market value of open contracts granted (sold) on a foreign board of trade	<u>(5,020,396)</u>	<u>(5,422,735)</u>	<u>(5,175,837)</u>	<u>(5,289,731)</u>	<u>(5,426,198)</u>	<u>(5,187,795)</u>	<u>(5,069,774)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	223,819,462	216,357,512	228,298,880	191,710,220	206,512,082	212,379,732	198,145,649
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	87	5,476	2,024	307	307	4,129	12,754
Less: amount offset by customer securities	-	-	-	-	-	-	-
	<u>87</u>	<u>5,476</u>	<u>2,024</u>	<u>307</u>	<u>307</u>	<u>4,129</u>	<u>12,754</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 223,819,549</u>	<u>\$ 216,362,988</u>	<u>\$ 228,300,904</u>	<u>\$ 191,710,527</u>	<u>\$ 206,512,389</u>	<u>\$ 212,383,861</u>	<u>\$ 198,158,403</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>223,819,549</u>	<u>216,362,988</u>	<u>228,300,904</u>	<u>191,710,527</u>	<u>206,512,389</u>	<u>212,383,861</u>	<u>198,158,403</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS							
1. Cash in banks							
Banks located in the United States	\$ 13,519,339	\$ 3,857,804	\$ 4,093,899	\$ 2,633,734	\$ 2,633,734	\$ 2,510,423	\$ 23,345,027
Other banks designated by the Commission	-	13,519,339	-	4,093,899	-	2,633,734	-
2. Securities							
In safekeeping with banks located in the United States	179,915,587	184,874,676	194,792,854	163,024,685	163,024,685	177,725,010	170,718,064
In safekeeping with other banks designated by the Commission	-	179,915,587	-	163,024,685	-	177,725,010	-
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	69,035,587	76,473,600	74,885,146	91,246,603	88,000,710	76,387,752	57,808,311
Securities	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(2,089,484)	(12,256,291)	(9,455,123)	(28,630,544)	(10,590,474)	(7,559,279)	(17,239,285)
Value of long option contracts	3,745,988	3,996,289	3,933,171	3,914,315	4,049,915	3,859,220	3,797,931
Value of short option contracts	(5,020,396)	(5,422,735)	(5,175,837)	(5,289,731)	(5,426,198)	(5,187,795)	(5,069,774)
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>\$ 259,106,621</u>	<u>\$ 251,523,343</u>	<u>\$ 263,074,110</u>	<u>\$ 226,899,062</u>	<u>\$ 241,692,372</u>	<u>\$ 247,735,331</u>	<u>\$ 233,360,274</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,287,072</u>	<u>35,160,355</u>	<u>34,773,206</u>	<u>35,188,535</u>	<u>35,179,983</u>	<u>35,351,470</u>	<u>35,201,871</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>20,287,072</u>	<u>20,160,355</u>	<u>19,773,206</u>	<u>20,188,535</u>	<u>20,179,983</u>	<u>20,351,470</u>	<u>20,201,871</u>