

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

January 31, 2025      January 30, 2025      January 29, 2025      January 28, 2025      January 27, 2025      January 24, 2025      January 23, 2025      January 22, 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	140,376,726	130,688,181	126,915,554	124,884,043	118,135,361	116,542,455	110,299,164	120,738,809
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	23,956,063	27,154,326	38,561,880	33,503,775	51,602,558	55,190,183	52,196,756	51,753,976
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	4,996,084	5,034,656	4,976,139	4,654,899	4,446,284	4,549,520	4,581,712	4,226,543
Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,564,577)</u>	<u>(3,925,394)</u>	<u>(3,779,438)</u>	<u>(3,508,250)</u>	<u>(3,310,902)</u>	<u>(3,421,349)</u>	<u>(3,705,718)</u>	<u>(3,626,342)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	165,764,296	158,951,769	166,674,135	159,534,467	170,873,301	172,860,809	163,371,914	173,092,986
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	134,485	26,625	7,912	36,239	271,275	13,700	42	1,369,173
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	134,485	26,625	7,912	36,239	271,275	13,700	42	1,369,173
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 165,898,781</u>	<u>\$ 158,978,394</u>	<u>\$ 166,682,047</u>	<u>\$ 159,570,706</u>	<u>\$ 171,144,576</u>	<u>\$ 172,874,509</u>	<u>\$ 163,371,956</u>	<u>\$ 174,462,159</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>165,898,781</u>	<u>158,978,394</u>	<u>166,682,047</u>	<u>159,570,706</u>	<u>171,144,576</u>	<u>172,874,509</u>	<u>163,371,956</u>	<u>174,462,159</u>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks								
Banks located in the United States	\$ 16,782,316	\$ 19,911,142	\$ 17,965,033	\$ 15,658,972	\$ 15,260,998	\$ 15,243,123	\$ 16,180,310	\$ 16,508,604
Other banks designated by the Commission	-	16,782,316	19,911,142	17,965,033	15,658,972	15,243,123	16,180,310	16,508,604
2. Securities								
In safekeeping with banks located in the United States	83,703,486	70,789,127	70,789,127	74,762,776	81,716,661	79,660,837	50,782,882	59,770,592
In safekeeping with other banks designated by the Commission	-	83,703,486	70,789,127	70,789,127	74,762,776	81,716,661	79,660,837	59,770,592
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	75,642,490	74,834,751	72,984,743	70,726,685	54,972,576	56,387,384	79,249,128	81,332,896
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	23,956,063	27,154,326	38,561,880	33,503,775	51,602,558	55,190,183	52,196,756	51,753,976
Value of long option contracts	4,996,084	5,034,656	4,976,139	4,654,899	4,446,284	4,549,520	4,581,712	4,226,543
Value of short option contracts	<u>(3,564,577)</u>	<u>(3,925,394)</u>	<u>(3,779,438)</u>	<u>(3,508,250)</u>	<u>105,377,109</u>	<u>(3,310,902)</u>	<u>112,705,738</u>	<u>(3,626,342)</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>\$ 201,515,862</u>	<u>\$ 193,798,608</u>	<u>\$ 201,497,484</u>	<u>\$ 195,798,857</u>	<u>\$ 204,688,175</u>	<u>\$ 207,609,698</u>	<u>\$ 199,285,070</u>	<u>\$ 209,966,269</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,617,081</u>	<u>34,820,214</u>	<u>34,815,437</u>	<u>36,228,151</u>	<u>33,543,599</u>	<u>34,735,189</u>	<u>35,913,114</u>	<u>35,504,110</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>20,617,081</u>	<u>19,820,214</u>	<u>19,815,437</u>	<u>21,228,151</u>	<u>18,543,599</u>	<u>19,735,189</u>	<u>20,913,114</u>	<u>20,504,110</u>

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

January 21, 2025      January 20, 2025      January 17, 2025      January 16, 2025      January 15, 2025      January 14, 2025      January 13, 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	139,126,623	136,571,601	134,194,778	127,319,513	127,352,516	126,427,585	132,031,197						
	Securities (at market)	-	-	-	-	-	-	-						
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	48,623,791	43,516,189	42,712,809	37,964,562	40,215,956	42,140,937	42,528,321						
3.	Exchange traded options													
	Market value of open option contracts purchased on a foreign board of trade	3,851,247	3,688,645	3,684,638	3,553,970	3,483,060	3,360,478	3,415,851						
	Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,600,696)</u>	<u>(3,184,754)</u>	<u>(3,208,510)</u>	<u>(3,223,241)</u>	<u>(3,357,358)</u>	<u>(3,510,339)</u>	<u>(3,785,052)</u>						
4.	Net equity (deficit) (add lines 1. 2. and 3.)	188,000,965	180,591,681	177,383,715	165,614,804	167,694,174	168,418,661	174,190,317						
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	683,337	52,993	70,386	7,743	88,499	810	34,189						
	Less: amount offset by customer securities	-	-	-	-	-	-	-						
		<u>683,337</u>	<u>52,993</u>	<u>70,386</u>	<u>7,743</u>	<u>88,499</u>	<u>810</u>	<u>34,189</u>						
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 188,684,302</u>	<u>\$ 180,644,674</u>	<u>\$ 177,454,101</u>	<u>\$ 165,622,547</u>	<u>\$ 167,782,673</u>	<u>\$ 168,419,471</u>	<u>\$ 174,224,506</u>						
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>188,684,302</u>	<u>180,644,674</u>	<u>177,454,101</u>	<u>165,622,547</u>	<u>167,782,673</u>	<u>168,419,471</u>	<u>174,224,506</u>						

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1.	Cash in banks													
	Banks located in the United States	\$ 20,573,972	\$ 21,265,046	\$ 21,265,046	\$ 22,724,376	\$ 22,512,895	\$ 16,859,488	\$ 16,831,541						
	Other banks designated by the Commission	-	20,573,972	-	21,265,046	-	22,512,895	-	16,859,488	-	16,831,541	-	16,831,541	
2.	Securities													
	In safekeeping with banks located in the United States	73,747,363	78,648,424	78,648,424	68,714,302	66,632,478	68,312,302	71,303,539						
	In safekeeping with other banks designated by the Commission	-	73,747,363	-	78,648,424	-	68,714,302	-	66,632,478	-	68,312,302	-	71,303,539	
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	80,093,142	72,389,299	70,009,171	69,748,891	72,514,892	81,997,003	79,534,502						
	Securities	-	-	-	-	-	-	-						
	Unrealized gain (loss) on open futures contracts	48,623,791	43,516,189	42,712,809	37,964,562	40,215,956	42,140,937	42,528,321						
	Value of long option contracts	3,851,247	3,688,645	3,684,638	3,553,970	3,483,060	3,360,478	3,415,851						
	Value of short option contracts	<u>(3,600,696)</u>	<u>(3,184,754)</u>	<u>(3,208,510)</u>	<u>(3,223,241)</u>	<u>(3,357,358)</u>	<u>(3,510,339)</u>	<u>(3,785,052)</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>\$ 223,288,819</u>	<u>\$ 216,322,849</u>	<u>\$ 213,111,578</u>	<u>\$ 199,482,860</u>	<u>\$ 202,001,923</u>	<u>\$ 209,159,869</u>	<u>\$ 209,828,702</u>						
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,604,517</u>	<u>35,678,175</u>	<u>35,657,477</u>	<u>33,860,313</u>	<u>34,219,250</u>	<u>40,740,398</u>	<u>35,604,196</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>19,604,517</u>	<u>20,678,175</u>	<u>20,657,477</u>	<u>18,860,313</u>	<u>19,219,250</u>	<u>25,740,398</u>	<u>20,604,196</u>						

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

January 10, 2025      January 9, 2025      January 8, 2025      January 7, 2025      January 6, 2025      January 3, 2025      January 2, 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	126,713,548	126,503,712	124,865,737	130,188,339	124,382,780	132,576,192	125,503,995						
	Securities (at market)	-	-	-	-	-	-	-						
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	36,852,137	27,573,118	32,178,805	40,377,333	47,507,722	35,644,693	31,651,658						
3.	Exchange traded options													
	Market value of open option contracts purchased on a foreign board of trade	3,368,892	3,296,826	3,321,221	2,927,656	3,099,298	3,197,685	3,590,480						
	Market value of open contracts granted (sold) on a foreign board of trade	<u>(3,730,857)</u>	<u>(3,425,794)</u>	<u>(3,634,513)</u>	<u>(3,437,526)</u>	<u>(3,607,706)</u>	<u>(3,843,109)</u>	<u>(4,629,208)</u>						
4.	Net equity (deficit) (add lines 1. 2. and 3.)	163,203,720	153,947,862	156,731,250	170,055,802	171,382,094	167,575,461	156,116,925						
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	47,911	4	31,517	131,107	1,378	3,142	56,505						
	Less: amount offset by customer securities	-	-	-	-	-	-	-						
		<u>47,911</u>	<u>4</u>	<u>31,517</u>	<u>131,107</u>	<u>1,378</u>	<u>3,142</u>	<u>56,505</u>						
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 163,251,631</u>	<u>\$ 153,947,866</u>	<u>\$ 156,762,767</u>	<u>\$ 170,186,909</u>	<u>\$ 171,383,472</u>	<u>\$ 167,578,603</u>	<u>\$ 156,173,430</u>						
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>163,251,631</u>	<u>153,947,866</u>	<u>156,762,767</u>	<u>170,186,909</u>	<u>171,383,472</u>	<u>167,578,603</u>	<u>156,173,430</u>						

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1.	Cash in banks													
	Banks located in the United States	\$ 15,713,433	\$ 16,303,466	\$ 15,647,292	\$ 18,864,920	\$ 21,423,704	\$ 23,768,331	\$ 21,844,054						
	Other banks designated by the Commission	-	16,303,466	-	-	-	-	-						
2.	Securities													
	In safekeeping with banks located in the United States	68,318,302	61,596,417	56,640,356	59,584,592	48,804,058	48,804,058	42,914,584						
	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	76,891,613	83,389,858	88,350,912	86,923,324	85,795,212	94,521,029	95,834,309						
	Securities	-	-	-	-	-	-	-						
	Unrealized gain (loss) on open futures contracts	36,852,137	27,573,118	32,178,805	40,377,333	47,507,722	35,644,693	31,651,658						
	Value of long option contracts	3,368,892	3,296,826	3,321,221	2,927,656	3,099,298	3,197,685	3,590,480						
	Value of short option contracts	<u>(3,730,857)</u>	<u>(3,425,794)</u>	<u>(3,634,513)</u>	<u>(3,437,526)</u>	<u>(3,607,706)</u>	<u>(3,843,109)</u>	<u>(4,629,208)</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>\$ 197,413,520</u>	<u>\$ 188,733,891</u>	<u>\$ 192,504,073</u>	<u>\$ 205,240,299</u>	<u>\$ 203,022,288</u>	<u>\$ 202,092,687</u>	<u>\$ 191,205,877</u>						
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>34,161,889</u>	<u>34,786,025</u>	<u>35,741,306</u>	<u>35,053,390</u>	<u>31,638,816</u>	<u>34,514,084</u>	<u>35,032,447</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>19,161,889</u>	<u>19,786,025</u>	<u>20,741,306</u>	<u>20,053,390</u>	<u>16,638,816</u>	<u>19,514,084</u>	<u>20,032,447</u>						