

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

	May 8, 2024	May 7, 2024	May 6, 2024	May 3, 2024	May 2, 2024	May 1, 2024
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>						
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	42,390,785	32,368,694	45,391,554	55,442,026	41,016,094	24,705,341
Securities (at market)	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	135,674,536	140,155,429	133,500,931	133,921,277	130,982,456	146,368,295
3. Exchange traded options						
Market value of open option contracts purchased on a foreign board of trade	4,288,224	4,424,272	4,443,766	4,202,860	4,000,015	3,539,851
Market value of open contracts granted (sold) on a foreign board of trade	<u>(4,539,211)</u>	<u>(4,796,195)</u>	<u>(4,846,778)</u>	<u>(4,566,567)</u>	<u>(4,372,187)</u>	<u>(3,957,202)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	177,814,334	172,152,200	178,489,473	188,999,596	171,626,378	170,656,285
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	341	3,449	1	142	1,363	201,734
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	341	3,449	1	142	1,363	201,734
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 177,814,675</u>	<u>\$ 172,155,649</u>	<u>\$ 178,489,474</u>	<u>\$ 188,999,738</u>	<u>\$ 171,627,741</u>	<u>\$ 170,858,019</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>177,814,675</u>	<u>172,155,649</u>	<u>178,489,474</u>	<u>188,999,738</u>	<u>171,627,741</u>	<u>170,858,019</u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>						
1. Cash in banks						
Banks located in the United States	\$ 11,817,520	\$ 11,935,048	\$ 12,591,920	\$ 12,111,566	\$ 10,834,972	\$ 13,313,837
Other banks designated by the Commission	-	-	-	-	-	-
2. Securities						
In safekeeping with banks located in the United States	161,122,543	148,304,114	155,182,730	164,084,230	156,936,614	149,866,890
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	(95,023,444)	(92,475,451)	(88,917,261)	(85,988,778)	(90,982,953)	(104,912,558)
Securities	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	135,674,536	140,155,429	133,500,931	133,921,277	130,982,456	146,368,295
Value of long option contracts	4,288,224	4,424,272	4,443,766	4,202,860	4,000,015	3,539,851
Value of short option contracts	(4,539,211)	(4,796,195)	(4,846,778)	(4,566,567)	(4,372,187)	(3,957,202)
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>\$ 213,340,168</u>	<u>\$ 207,547,217</u>	<u>\$ 211,955,308</u>	<u>\$ 223,764,588</u>	<u>\$ 207,398,917</u>	<u>\$ 204,219,113</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>35,525,493</u>	<u>35,391,568</u>	<u>33,465,834</u>	<u>34,764,850</u>	<u>35,771,176</u>	<u>33,361,094</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>20,525,493</u>	<u>20,391,568</u>	<u>18,465,834</u>	<u>19,764,850</u>	<u>20,771,176</u>	<u>18,361,094</u>