

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

| | August 29, 2025 | August 28, 2025 | August 27, 2025 | August 26, 2025 | August 25, 2025 | August 22, 2025 | August 21, 2025 | August 20, 2025 | August 19, 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 | 136,302,448 | 117,228,952 | 124,046,015 | 115,334,088 | 105,946,058 | 120,322,433 | 112,195,137 | 112,768,450 | 106,388,811 |
| Securities (at market) | - | - | - | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 25,575,182 | 40,991,408 | 42,802,305 | 41,277,578 | 42,750,357 | 41,853,100 | 43,555,637 | 43,969,717 | 50,305,183 |
| 3. Exchange traded options | | | | | | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 4,386,145 | 4,349,364 | 4,289,653 | 4,339,147 | 4,143,649 | 4,194,298 | 4,137,439 | 4,200,487 | 4,254,259 |
| Market value of open contracts granted (sold) on a foreign board of trade | <u>(3,137,788)</u> | <u>(3,086,783)</u> | <u>(3,073,265)</u> | <u>(3,047,932)</u> | <u>(3,058,894)</u> | <u>(3,127,902)</u> | <u>(3,046,756)</u> | <u>(3,117,469)</u> | <u>(3,152,575)</u> |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 163,125,987 | 159,482,941 | 168,064,708 | 157,902,881 | 149,781,170 | 163,241,929 | 156,841,457 | 157,821,185 | 157,795,678 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | - | 842 | 30 | 79 | 4,635 | 490 | 19,153 | 13,886 | 3,723 |
| Less: amount offset by customer securities | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> |
| | - | 842 | 30 | 79 | 4,635 | 490 | 19,153 | 13,886 | 3,723 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>\$ 163,125,987</u> | <u>\$ 159,483,783</u> | <u>\$ 168,064,738</u> | <u>\$ 157,902,960</u> | <u>\$ 149,785,805</u> | <u>\$ 163,242,419</u> | <u>\$ 156,860,610</u> | <u>\$ 157,835,071</u> | <u>\$ 157,799,401</u> |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>163,125,987</u> | <u>159,483,783</u> | <u>168,064,738</u> | <u>157,902,960</u> | <u>149,785,805</u> | <u>163,242,419</u> | <u>156,860,610</u> | <u>157,835,071</u> | <u>157,799,401</u> |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | | | | |
| 1. Cash in banks | | | | | | | | | |
| Banks located in the United States | \$ 22,647,910 | \$ 19,404,427 | \$ 16,081,544 | \$ 10,734,152 | \$ 9,504,635 | \$ 9,186,869 | \$ 11,764,100 | \$ 13,259,615 | \$ 10,718,402 |
| Other banks designated by the Commission | - | - | - | - | - | - | - | - | - |
| 2. Securities | | | | | | | | | |
| In safekeeping with banks located in the United States | 109,742,884 | 109,742,884 | 116,671,982 | 108,753,013 | 98,854,302 | 114,692,240 | 107,763,142 | 107,763,142 | 113,702,369 |
| 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 | 38,955,589 | 22,800,838 | 26,317,669 | 30,704,663 | 33,048,977 | 30,678,875 | 28,208,370 | 26,618,653 | 17,016,510 |
| Securities | - | - | - | - | - | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 25,575,182 | 40,991,408 | 42,802,305 | 41,263,124 | 42,750,357 | 41,853,100 | 43,555,637 | 43,969,717 | 50,305,183 |
| Value of long option contracts | 4,386,145 | 4,349,364 | 4,289,653 | 4,339,147 | 4,143,649 | 4,194,298 | 4,137,439 | 4,200,487 | 4,254,259 |
| Value of short option contracts | (3,137,788) | (3,086,783) | (3,073,265) | (3,047,932) | (3,058,894) | (3,127,902) | (3,046,756) | (3,117,469) | (3,152,575) |
| 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>\$ 198,169,922</u> | <u>\$ 194,202,138</u> | <u>\$ 203,089,888</u> | <u>\$ 192,746,167</u> | <u>\$ 185,243,026</u> | <u>\$ 197,477,480</u> | <u>\$ 192,381,932</u> | <u>\$ 192,694,145</u> | <u>\$ 192,844,148</u> |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>35,043,935</u> | <u>34,718,355</u> | <u>35,025,150</u> | <u>34,843,207</u> | <u>35,457,221</u> | <u>34,235,061</u> | <u>35,521,322</u> | <u>34,859,074</u> | <u>35,044,747</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> | <u>15,000,000</u> |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>20,043,935</u> | <u>19,718,355</u> | <u>20,025,150</u> | <u>19,843,207</u> | <u>20,457,221</u> | <u>19,235,061</u> | <u>20,521,322</u> | <u>19,859,074</u> | <u>20,044,747</u> |

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

| | August 18, 2025 | August 15, 2025 | August 14, 2025 | August 13, 2025 | August 12, 2025 | August 11, 2025 | August 8, 2025 | August 7, 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 | 99,765,566 | 98,564,653 | 90,801,353 | 99,197,342 | 94,120,809 | 103,082,595 | 103,317,384 | 100,917,470 |
| Securities (at market) | - | - | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 50,637,152 | 50,487,044 | 51,393,109 | 49,465,907 | 50,069,748 | 45,613,484 | 42,721,465 | 40,606,934 |
| 3. Exchange traded options | | | | | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 4,179,916 | 4,110,982 | 4,146,133 | 4,204,008 | 4,282,444 | 4,168,242 | 4,302,781 | 4,371,038 |
| Market value of open contracts granted (sold) on a foreign board of trade | <u>(3,078,065)</u> | <u>(3,115,839)</u> | <u>(3,098,262)</u> | <u>(3,165,947)</u> | <u>(3,164,906)</u> | <u>(3,084,954)</u> | <u>(3,095,160)</u> | <u>(3,132,760)</u> |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 151,504,569 | 150,046,840 | 143,242,333 | 149,701,310 | 145,308,095 | 149,779,367 | 147,246,470 | 142,762,682 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 18,133 | 211 | 717 | 217,432 | 21,230 | 679,647 | - | - |
| Less: amount offset by customer securities | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> |
| | 18,133 | 211 | 717 | 217,432 | 21,230 | 679,647 | - | - |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>\$ 151,522,702</u> | <u>\$ 150,047,051</u> | <u>\$ 143,243,050</u> | <u>\$ 149,918,742</u> | <u>\$ 145,329,325</u> | <u>\$ 150,459,014</u> | <u>\$ 147,246,470</u> | <u>\$ 142,762,682</u> |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>151,522,702</u> | <u>150,047,051</u> | <u>143,243,050</u> | <u>149,918,742</u> | <u>145,329,325</u> | <u>150,459,014</u> | <u>147,246,470</u> | <u>142,762,682</u> |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | | | |
| 1. Cash in banks | | | | | | | | |
| Banks located in the United States | \$ 12,995,711 | \$ 10,469,976 | \$ 10,959,511 | \$ 9,332,186 | \$ 10,567,239 | \$ 14,569,103 | \$ 13,889,352 | \$ 15,778,548 |
| Other banks designated by the Commission | - 12,995,711 | - 10,469,976 | - 10,959,511 | - 9,332,186 | - 10,567,239 | - 14,569,103 | - 13,889,352 | - 15,778,548 |
| 2. Securities | | | | | | | | |
| In safekeeping with banks located in the United States | 106,773,271 | 106,773,271 | 99,844,173 | 106,773,271 | 106,773,271 | 94,894,818 | 94,894,818 | 89,945,462 |
| In safekeeping with other banks designated by the Commission | - 106,773,271 | - 106,773,271 | - 99,844,173 | - 106,773,271 | - 106,773,271 | - 94,894,818 | - 94,894,818 | - 89,945,462 |
| 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 | 15,414,684 | 16,058,493 | 15,416,439 | 17,938,242 | 13,962,360 | 29,035,911 | 29,821,951 | 30,055,277 |
| Securities | - | - | - | - | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 50,637,152 | 50,490,117 | 51,393,109 | 49,465,907 | 50,069,748 | 45,613,484 | 42,721,465 | 40,608,882 |
| Value of long option contracts | 4,179,916 | 4,110,982 | 4,146,133 | 4,204,008 | 4,282,444 | 4,168,242 | 4,302,781 | 4,371,038 |
| Value of short option contracts | (3,078,065) 67,153,687 | (3,115,839) 67,543,753 | (3,098,262) 67,857,419 | (3,165,947) 68,442,210 | (3,164,906) 65,149,646 | (3,084,954) 75,732,683 | (3,095,160) 73,751,037 | (3,132,760) 71,902,437 |
| 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>\$ 186,922,669</u> | <u>\$ 184,787,000</u> | <u>\$ 178,661,103</u> | <u>\$ 184,547,667</u> | <u>\$ 182,490,156</u> | <u>\$ 185,196,604</u> | <u>\$ 182,535,207</u> | <u>\$ 177,626,447</u> |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>35,399,967</u> | <u>34,739,949</u> | <u>35,418,053</u> | <u>34,628,925</u> | <u>37,160,831</u> | <u>34,737,590</u> | <u>35,288,737</u> | <u>34,863,765</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>20,399,967</u> | <u>19,739,949</u> | <u>20,418,053</u> | <u>19,628,925</u> | <u>22,160,831</u> | <u>19,737,590</u> | <u>20,288,737</u> | <u>19,863,765</u> |

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

| | August 6, 2025 | August 5, 2025 | August 4, 2025 | August 1, 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 | 104,854,291 | 105,672,698 | 109,348,922 | 105,921,586 |
| Securities (at market) | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 39,403,871 | 38,796,495 | 39,274,606 | 36,188,700 |
| 3. Exchange traded options | | | | |
| Market value of open option contracts purchased on a foreign board of trade | 4,436,401 | 4,312,948 | 4,361,268 | 4,207,972 |
| Market value of open contracts granted (sold) on a foreign board of trade | (3,150,330) | (3,087,854) | (3,074,495) | (2,992,248) |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 145,544,233 | 145,694,287 | 149,910,301 | 143,326,010 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 356 | 5,234 | - | 7,297 |
| Less: amount offset by customer securities | - | - | - | - |
| | 356 | 5,234 | - | 7,297 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 145,544,589 | \$ 145,699,521 | \$ 149,910,301 | \$ 143,333,307 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 145,544,589 | 145,699,521 | 149,910,301 | 143,333,307 |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | |
| 1. Cash in banks | | | | |
| Banks located in the United States | \$ 14,082,968 | \$ 14,505,914 | \$ 14,280,654 | \$ 13,830,350 |
| Other banks designated by the Commission | - 14,082,968 | - 14,505,914 | - 14,280,654 | - 13,830,350 |
| 2. Securities | | | | |
| In safekeeping with banks located in the United States | 99,844,173 | 95,884,689 | 95,884,689 | 91,925,204 |
| In safekeeping with other banks designated by the Commission | - 99,844,173 | - 95,884,689 | - 95,884,689 | - 91,925,204 |
| 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 | 25,631,782 | 30,380,369 | 32,689,489 | 33,997,441 |
| Securities | - | - | - | - |
| Unrealized gain (loss) on open futures contracts | 39,403,871 | 38,796,495 | 39,274,606 | 36,188,700 |
| Value of long option contracts | 4,436,401 | 4,312,948 | 4,361,268 | 4,207,972 |
| Value of short option contracts | (3,150,330) 66,321,724 | (3,087,854) 70,401,958 | (3,074,495) 73,250,868 | (2,992,248) 71,401,865 |
| 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 | \$ 180,248,865 | \$ 180,792,561 | \$ 183,416,211 | \$ 177,157,419 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 34,704,276 | 35,093,040 | 33,505,910 | 33,824,112 |
| 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 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 19,704,276 | 20,093,040 | 18,505,910 | 18,824,112 |