

ABN AMRO Clearing USA, LLC  
Secured Statement Disclosures

|                                                                                                                                                               | August 7, 2026                                                                                            |                | August 6, 2026 |                | August 5, 2026 |                | August 4, 2026 |                | August 3, 2026 |                |             |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|-------------|
| 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                            |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 218,854,324    |                | 236,462,337    |                | 223,663,234    |                | 228,453,609    |                | 236,015,029    |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
| 2.                                                                                                                                                            | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 822,058        |                | (3,230,325)    |                | (3,580,274)    |                | (3,610,168)    |                | (4,506,786)    |             |
| 3.                                                                                                                                                            | Exchange traded options                                                                                   |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 19,485,921     |                | 18,108,070     |                | 19,718,245     |                | 18,832,178     |                | 21,084,118     |             |
|                                                                                                                                                               |                                                                                                           | (42,455,680)   |                | (40,449,500)   |                | (42,251,930)   |                | (40,943,749)   |                | (44,150,995)   |             |
| 4.                                                                                                                                                            | Net equity (deficit) (add lines 1. 2. and 3.)                                                             |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 196,706,623    |                | 210,890,582    |                | 197,549,275    |                | 202,731,870    |                | 208,441,366    |             |
| 5.                                                                                                                                                            | Accounts liquidating to a deficit and accounts with debit balances - gross amount                         |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               | 331                                                                                                       |                | 10,379         |                | 9              |                | 1,525          |                | 2,829          |                |             |
|                                                                                                                                                               | -                                                                                                         |                | -              |                | -              |                | -              |                | -              |                |             |
|                                                                                                                                                               |                                                                                                           | 331            |                | 10,379         |                | 9              |                | 1,525          |                | 2,829          |             |
| 6.                                                                                                                                                            | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | \$ 196,706,954 |                | \$ 210,900,961 |                | \$ 197,549,284 |                | \$ 202,733,395 |                | \$ 208,444,195 |             |
| 7.                                                                                                                                                            | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 196,706,954    |                | 210,900,961    |                | 197,549,284    |                | 202,733,395    |                | 208,444,195    |             |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS                                                                                                          |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
| 1.                                                                                                                                                            | Cash in banks                                                                                             |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               | \$                                                                                                        | 6,500,478      | \$             | 12,121,169     | \$             | 10,405,084     | \$             | 5,292,954      | \$             | 6,239,562      |             |
|                                                                                                                                                               |                                                                                                           | -              | 6,500,478      | -              | 12,121,169     | -              | 10,405,084     | -              | 5,292,954      | -              | 6,239,562   |
| 2.                                                                                                                                                            | Securities                                                                                                |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 154,215,812    |                | 167,089,823    |                | 151,518,388    |                | 153,455,684    |                | 163,086,548    |             |
|                                                                                                                                                               |                                                                                                           | -              | 154,215,812    | -              | 167,089,823    | -              | 151,518,388    | -              | 153,455,684    | -              | 163,086,548 |
| 3.                                                                                                                                                            | Equities with registered futures commission merchants                                                     |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
| 4.                                                                                                                                                            | Amounts held by clearing organizations of foreign boards of trade                                         |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
| 5.                                                                                                                                                            | Amounts held by members of foreign boards of trade                                                        |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 94,976,590     |                | 95,004,178     |                | 99,585,412     |                | 107,777,931    |                | 105,116,275    |             |
|                                                                                                                                                               |                                                                                                           | -              |                | -              |                | -              |                | -              |                | -              |             |
|                                                                                                                                                               |                                                                                                           | 822,058        |                | (3,230,325)    |                | (3,580,274)    |                | (3,610,168)    |                | (4,506,786)    |             |
|                                                                                                                                                               |                                                                                                           | 19,485,921     |                | 18,108,070     |                | 19,718,245     |                | 18,832,178     |                | 21,084,118     |             |
|                                                                                                                                                               |                                                                                                           | (42,455,680)   |                | (40,449,500)   |                | (42,251,930)   |                | (40,943,749)   |                | (44,150,995)   |             |
| 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                                                             |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | \$ 233,545,179 |                | \$ 248,643,415 |                | \$ 235,394,925 |                | \$ 240,804,830 |                | \$ 246,868,722 |             |
| 9.                                                                                                                                                            | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 36,838,225     |                | 37,742,454     |                | 37,845,641     |                | 38,071,435     |                | 38,424,527     |             |
| 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     |             |
| 11.                                                                                                                                                           | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        |                |                |                |                |                |                |                |                |                |             |
|                                                                                                                                                               |                                                                                                           | 21,838,225     |                | 22,742,454     |                | 22,845,641     |                | 23,071,435     |                | 23,424,527     |             |