

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	August 26, 2026	August 25, 2026	August 24, 2026	August 21, 2026	August 20, 2026	August 19, 2026	August 18, 2026	August 17, 2026	August 14, 2026	August 13, 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										
Cash	235,765,291	244,256,809	240,255,392	243,996,488	242,917,423	236,797,816	233,666,305	246,945,613	239,762,926	233,558,433
Securities (at market)	-	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(17,825,945)	(15,684,496)	(10,188,175)	(8,138,608)	(5,039,292)	(4,193,255)	(1,488,613)	(4,394,393)	(5,654,251)	(1,853,164)
3. Exchange traded options										
Market value of open option contracts purchased on a foreign board of trade	26,586,033	20,389,268	21,028,238	21,261,130	21,981,702	20,682,233	19,498,025	19,347,662	23,097,085	20,345,347
Market value of open contracts granted (sold) on a foreign board of trade	(52,125,218)	(45,116,592)	(45,843,674)	(46,620,376)	(47,758,001)	(45,838,137)	(43,738,400)	(43,338,698)	(48,109,078)	(43,984,063)
4. Net equity (deficit) (add lines 1. 2. and 3.)	192,400,161	203,844,989	205,251,781	210,498,634	212,101,832	207,448,657	207,937,317	218,560,184	209,096,682	208,066,553
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	395,026	209,487	13,352	21,862	1,974	28,854	24,251	4,035	3,524	4,868
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-	-
	395,026	209,487	13,352	21,862	1,974	28,854	24,251	4,035	3,524	4,868
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 192,795,187	\$ 204,054,476	\$ 205,265,133	\$ 210,520,496	\$ 212,103,806	\$ 207,477,511	\$ 207,961,568	\$ 218,564,219	\$ 209,100,206	\$ 208,071,421
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	192,795,187	204,054,476	205,265,133	210,520,496	212,103,806	207,477,511	207,961,568	218,564,219	209,100,206	208,071,421
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1. Cash in banks										
Banks located in the United States	\$ 3,381,212	\$ 3,789,770	\$ 12,149,985	\$ 14,757,487	\$ 20,390,434	\$ 9,824,115	\$ 8,929,166	\$ 9,287,036	\$ 13,640,992	\$ 13,754,536
Other banks designated by the Commission	- 3,381,212	- 3,789,770	- 12,149,985	- 14,757,487	- 20,390,434	- 9,824,115	- 8,929,166	- 9,287,036	- 13,640,992	- 13,754,536
2. Securities										
In safekeeping with banks located in the United States	169,948,438	177,939,617	182,914,573	186,894,537	188,884,520	162,989,706	163,999,323	174,998,825	169,648,995	166,670,785
In safekeeping with other banks designated by the Commission	- 169,948,438	- 177,939,617	- 182,914,573	- 186,894,537	- 188,884,520	- 162,989,706	- 163,999,323	- 174,998,825	- 169,648,995	- 166,670,785
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	102,811,823	100,551,133	83,505,868	80,381,098	71,612,478	102,542,397	99,950,777	100,145,338	94,014,575	91,441,716
Securities	-	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(17,825,945)	(15,684,496)	(10,188,175)	(8,138,608)	(5,039,292)	(4,193,255)	(1,488,613)	(4,350,964)	(5,654,251)	(1,853,164)
Value of long option contracts	26,586,033	20,389,268	21,028,238	21,261,130	21,981,702	20,682,233	19,498,025	19,347,662	23,097,085	20,345,347
Value of short option contracts	(52,125,218)	(45,116,592)	(45,843,674)	(46,620,376)	(47,758,001)	(45,838,137)	(43,738,400)	(43,338,698)	(48,109,078)	(43,984,063)
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	\$ 232,776,343	\$ 241,868,700	\$ 243,566,815	\$ 248,535,268	\$ 250,071,841	\$ 246,007,059	\$ 247,150,278	\$ 256,089,199	\$ 246,638,318	\$ 246,375,157
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	39,981,156	37,814,224	38,301,682	38,014,772	37,968,035	38,529,548	39,188,710	37,524,980	37,538,112	38,303,736
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	15,000,000	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	24,981,156	22,814,224	23,301,682	23,014,772	22,968,035	23,529,548	24,188,710	22,524,980	22,538,112	23,303,736

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	August 12, 2026	August 11, 2026	August 10, 2026	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								
Cash	225,840,261	231,629,505	221,167,755	218,854,324	236,462,337	223,663,234	228,453,609	236,015,029
Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(2,900,237)	811,091	4,181,572	822,058	(3,230,325)	(3,580,274)	(3,610,168)	(4,506,786)
3. Exchange traded options								
Market value of open option contracts purchased on a foreign board of trade	19,044,918	17,497,237	18,736,270	19,485,921	18,108,070	19,718,245	18,832,178	21,084,118
Market value of open contracts granted (sold) on a foreign board of trade	(42,925,930)	(39,533,792)	(41,345,904)	(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.)	199,059,012	210,404,041	202,739,693	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	4,988	12,885	7,461	331	10,379	9	1,525	2,829
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	4,988	12,885	7,461	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)	\$ 199,064,000	\$ 210,416,926	\$ 202,747,154	\$ 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.	199,064,000	210,416,926	202,747,154	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								
Banks located in the United States	\$ 10,432,682	\$ 8,838,200	\$ 6,182,266	\$ 6,500,478	\$ 12,121,169	\$ 10,405,084	\$ 5,292,954	\$ 6,239,562
Other banks designated by the Commission	- 10,432,682	- 8,838,200	- 6,182,266	- 6,500,478	- 12,121,169	- 10,405,084	- 5,292,954	- 6,239,562
2. Securities								
In safekeeping with banks located in the United States	153,541,183	163,374,733	154,222,134	154,215,812	167,089,823	151,518,388	153,455,684	163,086,548
In safekeeping with other banks designated by the Commission	- 153,541,183	- 163,374,733	- 154,222,134	- 154,215,812	- 167,089,823	- 151,518,388	- 153,455,684	- 163,086,548
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	101,079,238	97,858,331	98,583,945	94,976,590	95,004,178	99,585,412	107,777,931	105,116,275
Securities	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(2,900,237)	811,091	4,181,572	822,058	(3,230,325)	(3,580,274)	(3,610,168)	(4,506,786)
Value of long option contracts	19,044,918	17,497,237	18,736,270	19,485,921	18,108,070	19,718,245	18,832,178	21,084,118
Value of short option contracts	(42,925,930)	(39,533,792)	(41,345,904)	(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	\$ 238,271,854	\$ 248,845,800	\$ 240,560,283	\$ 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)	39,207,854	38,428,874	37,813,129	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	15,000,000	15,000,000	15,000,000
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	24,207,854	23,428,874	22,813,129	21,838,225	22,742,454	22,845,641	23,071,435	23,424,527