ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

		August 13, 2026		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		233,558,433		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		(1,853,164)		(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		20,345,347		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		(43,984,063)		(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.)		208,066,553		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	4,868		4,988		12,885		7,461		331		10,379		9		1,525		2,829	
	Less: amount offset by customer securities	-		-		-		-		-		-		-		-		-	
			4,868		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)		$ 208,071,421		$ 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.**		**208,071,421**		**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	$ 13,754,536		$ 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	-	13,754,536	-	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	166,670,785		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	-	166,670,785	-	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	91,441,716		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	(1,853,164)		(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	20,345,347		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	(43,984,063)	65,949,836	(42,925,930)	74,297,989	(39,533,792)	76,632,867	(41,345,904)	80,155,883	(42,455,680)	72,828,889	(40,449,500)	69,432,423	(42,251,930)	73,471,453	(40,943,749)	82,056,192	(44,150,995)	77,542,612
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		$ 246,375,157		$ 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)**		**38,303,736**		**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**		**15,000,000**
11.	**Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**		**23,303,736**		**24,207,854**		**23,428,874**		**22,813,129**		**21,838,225**		**22,742,454**		**22,845,641**		**23,071,435**		**23,424,527**