ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

		August 31, 2026		August 28, 2026		August 27, 2026		August 26, 2026		August 25, 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		264,481,878		261,412,892		253,340,098		235,765,291		244,256,809
	Securities (at market)		-		-		-		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(15,283,825)		(14,374,102)		(25,362,744)		(17,825,945)		(15,684,496)
3.	Exchange traded options										
	Market value of open option contracts purchased on a foreign board of trade		26,468,792		30,626,786		28,116,181		26,586,033		20,389,268
	Market value of open contracts granted (sold) on a foreign board of trade		(54,127,500)		(57,176,804)		(54,452,906)		(52,125,218)		(45,116,592)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		221,539,345		220,488,772		201,640,629		192,400,161		203,844,989
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	37,711		15,032		31,802		395,026		209,487	
	Less: amount offset by customer securities	-		-		-		-		-	
			37,711		15,032		31,802		395,026		209,487
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 221,577,056		$ 220,503,804		$ 201,672,431		$ 192,795,187		$ 204,054,476
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**221,577,056**		**220,503,804**		**201,672,431**		**192,795,187**		**204,054,476**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1.	Cash in banks										
	Banks located in the United States	$ 6,294,540		$ 3,830,862		$ 4,735,445		$ 3,381,212		$ 3,789,770	
	Other banks designated by the Commission	-	6,294,540	-	3,830,862	-	4,735,445	-	3,381,212	-	3,789,770
2.	Securities										
	In safekeeping with banks located in the United States	190,536,013		189,848,261		183,878,314		169,948,438		177,939,617	
	In safekeeping with other banks designated by the Commission	-	190,536,013	-	189,848,261	-	183,878,314	-	169,948,438	-	177,939,617
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	105,390,328		106,092,085		102,813,895		102,811,823		100,551,133	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	(15,283,825)		(14,370,794)		(25,362,744)		(17,825,945)		(15,684,496)	
	Value of long option contracts	26,468,792		30,626,786		28,116,181		26,586,033		20,389,268	
	Value of short option contracts	(54,127,500)	62,447,795	(57,176,804)	65,171,273	(54,452,906)	51,114,426	(52,125,218)	59,446,693	(45,116,592)	60,139,313
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		$ 259,278,348		$ 258,850,396		$ 239,728,185		$ 232,776,343		$ 241,868,700
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**37,701,292**		**38,346,592**		**38,055,754**		**39,981,156**		**37,814,224**
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**		**22,701,292**		**23,346,592**		**23,055,754**		**24,981,156**		**22,814,224**

		August 24, 2026		August 21, 2026		August 20, 2026		August 19, 2026		August 18, 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		240,255,392		243,996,488		242,917,423		236,797,816		233,666,305
	Securities (at market)		-		-		-		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(10,188,175)		(8,138,608)		(5,039,292)		(4,193,255)		(1,488,613)
3.	Exchange traded options										
	Market value of open option contracts purchased on a foreign board of trade		21,028,238		21,261,130		21,981,702		20,682,233		19,498,025
	Market value of open contracts granted (sold) on a foreign board of trade		(45,843,674)		(46,620,376)		(47,758,001)		(45,838,137)		(43,738,400)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		205,251,781		210,498,634		212,101,832		207,448,657		207,937,317
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	13,352		21,862		1,974		28,854		24,251	
	Less: amount offset by customer securities	-		-		-		-		-	
			13,352		21,862		1,974		28,854		24,251
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 205,265,133		$ 210,520,496		$ 212,103,806		$ 207,477,511		$ 207,961,568
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**205,265,133**		**210,520,496**		**212,103,806**		**207,477,511**		**207,961,568**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1.	Cash in banks										
	Banks located in the United States	$ 12,149,985		$ 14,757,487		$ 20,390,434		$ 9,824,115		$ 8,929,166	
	Other banks designated by the Commission	-	12,149,985	-	14,757,487	-	20,390,434	-	9,824,115	-	8,929,166
2.	Securities										
	In safekeeping with banks located in the United States	182,914,573		186,894,537		188,884,520		162,989,706		163,999,323	
	In safekeeping with other banks designated by the Commission	-	182,914,573	-	186,894,537	-	188,884,520	-	162,989,706	-	163,999,323
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	83,505,868		80,381,098		71,612,478		102,542,397		99,950,777	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	(10,188,175)		(8,138,608)		(5,039,292)		(4,193,255)		(1,488,613)	
	Value of long option contracts	21,028,238		21,261,130		21,981,702		20,682,233		19,498,025	
	Value of short option contracts	(45,843,674)	48,502,257	(46,620,376)	46,883,244	(47,758,001)	40,796,887	(45,838,137)	73,193,238	(43,738,400)	74,221,789
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		$ 243,566,815		$ 248,535,268		$ 250,071,841		$ 246,007,059		$ 247,150,278
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**38,301,682**		**38,014,772**		**37,968,035**		**38,529,548**		**39,188,710**
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**		**23,301,682**		**23,014,772**		**22,968,035**		**23,529,548**		**24,188,710**

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

		August 17, 2026		August 14, 2026		August 13, 2026		August 12, 2026		August 11, 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		246,945,613		239,762,926		233,558,433		225,840,261		231,629,505
	Securities (at market)		-		-		-		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(4,394,393)		(5,654,251)		(1,853,164)		(2,900,237)		811,091
3.	Exchange traded options										
	Market value of open option contracts purchased on a foreign board of trade		19,347,662		23,097,085		20,345,347		19,044,918		17,497,237
	Market value of open contracts granted (sold) on a foreign board of trade		(43,338,698)		(48,109,078)		(43,984,063)		(42,925,930)		(39,533,792)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		218,560,184		209,096,682		208,066,553		199,059,012		210,404,041
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	4,035		3,524		4,868		4,988		12,885	
	Less: amount offset by customer securities	-		-		-		-		-	
			4,035		3,524		4,868		4,988		12,885
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 218,564,219		$ 209,100,206		$ 208,071,421		$ 199,064,000		$ 210,416,926
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**218,564,219**		**209,100,206**		**208,071,421**		**199,064,000**		**210,416,926**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1.	Cash in banks										
	Banks located in the United States	$ 9,287,036		$ 13,640,992		$ 13,754,536		$ 10,432,682		$ 8,838,200	
	Other banks designated by the Commission	-	9,287,036	-	13,640,992	-	13,754,536	-	10,432,682	-	8,838,200
2.	Securities										
	In safekeeping with banks located in the United States	174,998,825		169,648,995		166,670,785		153,541,183		163,374,733	
	In safekeeping with other banks designated by the Commission	-	174,998,825	-	169,648,995	-	166,670,785	-	153,541,183	-	163,374,733
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	100,145,338		94,014,575		91,441,716		101,079,238		97,858,331	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	(4,350,964)		(5,654,251)		(1,853,164)		(2,900,237)		811,091	
	Value of long option contracts	19,347,662		23,097,085		20,345,347		19,044,918		17,497,237	
	Value of short option contracts	(43,338,698)	71,803,338	(48,109,078)	63,348,331	(43,984,063)	65,949,836	(42,925,930)	74,297,989	(39,533,792)	76,632,867
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		$ 256,089,199		$ 246,638,318		$ 246,375,157		$ 238,271,854		$ 248,845,800
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**37,524,980**		**37,538,112**		**38,303,736**		**39,207,854**		**38,428,874**
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**		**22,524,980**		**22,538,112**		**23,303,736**		**24,207,854**		**23,428,874**

		August 10, 2026		August 7, 2026		August 6, 2026		August 5, 2026		August 4, 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		221,167,755		218,854,324		236,462,337		223,663,234		228,453,609
	Securities (at market)		-		-		-		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		4,181,572		822,058		(3,230,325)		(3,580,274)		(3,610,168)
3.	Exchange traded options										
	Market value of open option contracts purchased on a foreign board of trade		18,736,270		19,485,921		18,108,070		19,718,245		18,832,178
	Market value of open contracts granted (sold) on a foreign board of trade		(41,345,904)		(42,455,680)		(40,449,500)		(42,251,930)		(40,943,749)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		202,739,693		196,706,623		210,890,582		197,549,275		202,731,870
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	7,461		331		10,379		9		1,525	
	Less: amount offset by customer securities	-		-		-		-		-	
			7,461		331		10,379		9		1,525
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 202,747,154		$ 196,706,954		$ 210,900,961		$ 197,549,284		$ 202,733,395
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**202,747,154**		**196,706,954**		**210,900,961**		**197,549,284**		**202,733,395**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1.	Cash in banks										
	Banks located in the United States	$ 6,182,266		$ 6,500,478		$ 12,121,169		$ 10,405,084		$ 5,292,954	
	Other banks designated by the Commission	-	6,182,266	-	6,500,478	-	12,121,169	-	10,405,084	-	5,292,954
2.	Securities										
	In safekeeping with banks located in the United States	154,222,134		154,215,812		167,089,823		151,518,388		153,455,684	
	In safekeeping with other banks designated by the Commission	-	154,222,134	-	154,215,812	-	167,089,823	-	151,518,388	-	153,455,684
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	98,583,945		94,976,590		95,004,178		99,585,412		107,777,931	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	4,181,572		822,058		(3,230,325)		(3,580,274)		(3,610,168)	
	Value of long option contracts	18,736,270		19,485,921		18,108,070		19,718,245		18,832,178	
	Value of short option contracts	(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
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		$ 240,560,283		$ 233,545,179		$ 248,643,415		$ 235,394,925		$ 240,804,830
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**37,813,129**		**36,838,225**		**37,742,454**		**37,845,641**		**38,071,435**
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**		**22,813,129**		**21,838,225**		**22,742,454**		**22,845,641**		**23,071,435**

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

			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		236,015,029
	Securities (at market)		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(4,506,786)
3.	Exchange traded options		
	Market value of open option contracts purchased on a foreign board of trade		21,084,118
	Market value of open contracts granted (sold) on a foreign board of trade		(44,150,995)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		208,441,366
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	2,829	
	Less: amount offset by customer securities	-	
			2,829
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 208,444,195
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**208,444,195**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks		
	Banks located in the United States	$ 6,239,562	
	Other banks designated by the Commission	-	6,239,562
2.	Securities		
	In safekeeping with banks located in the United States	163,086,548	
	In safekeeping with other banks designated by the Commission	-	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	105,116,275	
	Securities	-	
	Unrealized gain (loss) on open futures contracts	(4,506,786)	
	Value of long option contracts	21,084,118	
	Value of short option contracts	(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		$ 246,868,722
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**38,424,527**
10.	**Management Target Amount for Excess funds in separate section 30.7 accounts**		**15,000,000**
11.	**Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**		**23,424,527**