ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	September 22, 2026		September 21, 2026		September 18, 2026		September 17, 2026		September 16, 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		270,703,315		253,333,811		270,456,079		252,110,422		268,369,258
Securities (at market)		-		-		-		-		-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(11,311,815)		(17,241,349)		(28,790,355)		(26,664,590)		(23,865,605)
3. Exchange traded options										
Market value of open option contracts purchased on a foreign board of trade		23,829,397		25,156,436		23,995,471		24,442,158		24,963,082
Market value of open contracts granted (sold) on a foreign board of trade		(62,027,869)		(62,686,503)		(61,053,662)		(62,082,986)		(63,122,949)
4. Net equity (deficit) (add lines 1. 2. and 3.)		221,193,028		198,562,395		204,607,533		187,805,004		206,343,786
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	7,216		3,620		2,117		160,930		12,528	
Less: amount offset by customer securities	-		-		-		-		-	
		7,216		3,620		2,117		160,930		12,528
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 221,200,244		$ 198,566,015		$ 204,609,650		$ 187,965,934		$ 206,356,314
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		**221,200,244**		**198,566,015**		**204,609,650**		**187,965,934**		**206,356,314**
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1. Cash in banks										
Banks located in the United States	$ 11,641,971		$ 6,100,319		$ 8,413,364		$ 3,495,607		$ 14,916,228	
Other banks designated by the Commission	-	11,641,971	-	6,100,319	-	8,413,364	-	3,495,607	-	14,916,228
2. Securities										
In safekeeping with banks located in the United States	204,559,605		186,230,288		191,172,111		168,439,728		160,765,207	
In safekeeping with other banks designated by the Commission	-	204,559,605	-	186,230,288	-	191,172,111	-	168,439,728	-	160,765,207
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	94,190,234		98,905,917		109,120,209		118,571,583		131,039,821	
Securities	-		-		-		-		-	
Unrealized gain (loss) on open futures contracts	(11,311,815)		(17,241,349)		(28,790,355)		(26,664,590)		(23,869,211)	
Value of long option contracts	23,829,397		25,156,436		23,995,471		24,442,158		24,963,082	
Value of short option contracts	(62,027,869)	44,679,947	(62,686,503)	44,134,501	(61,053,662)	43,271,663	(62,082,986)	54,266,165	(63,122,949)	69,010,743
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		$ 260,881,523		$ 236,465,108		$ 242,857,138		$ 226,201,500		$ 244,692,178
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)		**39,681,279**		**37,899,093**		**38,247,488**		**38,235,566**		**38,335,864**
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		**24,681,279**		**22,899,093**		**23,247,488**		**23,235,566**		**23,335,864**

	September 15, 2026		September 14, 2026		September 11, 2026		September 10, 2026		September 9, 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		265,639,201		266,107,246		292,547,406		273,809,670		262,085,541
Securities (at market)		-		-		-		-		-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(25,946,357)		(18,385,733)		(18,808,131)		(9,690,599)		(16,690,876)
3. Exchange traded options										
Market value of open option contracts purchased on a foreign board of trade		24,103,190		24,054,941		23,927,592		25,727,614		25,485,891
Market value of open contracts granted (sold) on a foreign board of trade		(61,632,737)		(60,941,699)		(61,128,913)		(64,024,183)		(62,696,929)
4. Net equity (deficit) (add lines 1. 2. and 3.)		202,163,297		210,834,755		236,537,954		225,822,502		208,183,627
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	10,488		9,274		5,277		10,857		4,652	
Less: amount offset by customer securities	-		-		-		-		-	
		10,488		9,274		5,277		10,857		4,652
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 202,173,785		$ 210,844,029		$ 236,543,231		$ 225,833,359		$ 208,188,279
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		**202,173,785**		**210,844,029**		**236,543,231**		**225,833,359**		**208,188,279**
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1. Cash in banks										
Banks located in the United States	$ 7,296,321		$ (4,023,195)		$ 6,969,249		$ 9,571,138		$ 9,602,839	
Other banks designated by the Commission	-	7,296,321	-	(4,023,195)	-	6,969,249	-	9,571,138	-	9,602,839
2. Securities										
In safekeeping with banks located in the United States	166,883,125		175,427,309		196,561,153		185,600,296		191,332,469	
In safekeeping with other banks designated by the Commission	-	166,883,125	-	175,427,309	-	196,561,153	-	185,600,296	-	191,332,469
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	139,619,200		132,822,992		127,808,905		118,066,856		111,402,369	
Securities	-		-		-		-		-	
Unrealized gain (loss) on open futures contracts	(25,946,357)		(18,385,733)		(18,808,131)		(9,690,599)		(16,690,876)	
Value of long option contracts	24,103,190		24,054,941		23,927,592		25,727,614		25,485,891	
Value of short option contracts	(61,632,737)	76,143,296	(60,941,699)	77,550,501	(61,128,913)	71,799,453	(64,024,183)	70,079,688	(62,696,929)	57,500,455
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		$ 250,322,742		$ 248,954,615		$ 275,329,855		$ 265,251,122		$ 258,435,763
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)		**48,148,957**		**38,110,586**		**38,786,624**		**39,417,763**		**50,247,484**
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		**33,148,957**		**23,110,586**		**23,786,624**		**24,417,763**		**35,247,484**

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

		September 8, 2026		September 7, 2026		September 4, 2026		September 3, 2026		September 2, 2026		September 1, 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		269,092,977		252,384,613		246,797,256		252,253,382		264,574,496		261,644,272
	Securities (at market)		-		-		-		-		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(20,349,602)		(16,521,773)		(18,244,952)		(19,049,957)		(6,453,460)		(13,686,828)
3.	Exchange traded options												
	Market value of open option contracts purchased on a foreign board of trade		26,442,863		27,311,695		25,963,013		27,412,718		31,928,853		30,333,553
	Market value of open contracts granted (sold) on a foreign board of trade		(64,385,822)		(65,677,632)		(58,635,937)		(57,979,794)		(64,179,359)		(60,763,940)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		210,800,416		197,496,903		195,879,380		202,636,349		225,870,530		217,527,057
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	6,338		174,958		26,657		8,888,477		58,559		55,280	
	Less: amount offset by customer securities	-		-		-		-		-		-	
			6,338		174,958		26,657		8,888,477		58,559		55,280
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 210,806,754		$ 197,671,861		$ 195,906,037		$ 211,524,826		$ 225,929,089		$ 217,582,337
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**		**210,806,754**		**197,671,861**		**195,906,037**		**211,524,826**		**225,929,089**		**217,582,337**
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS												
1.	Cash in banks												
	Banks located in the United States	$ 2,935,113		$ 3,147,944		$ 3,930,100		$ 4,548,447		$ 9,553,592		$ 5,620,150	
	Other banks designated by the Commission	-	2,935,113	-	3,147,944	-	3,930,100	-	4,548,447	-	9,553,592	-	5,620,150
2.	Securities												
	In safekeeping with banks located in the United States	211,338,797		221,344,087		221,411,364		196,525,698		188,558,674		179,400,310	
	In safekeeping with other banks designated by the Commission	-	211,338,797	-	221,344,087	-	221,411,364	-	196,525,698	-	188,558,674	-	179,400,310
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	117,312,908		85,139,257		78,506,059		89,240,687		105,342,479		114,364,722	
	Securities	-		-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	(20,349,602)		(16,521,773)		(18,244,952)		(19,049,957)		(6,453,460)		(13,686,828)	
	Value of long option contracts	26,442,863		27,311,695		25,963,013		27,412,718		31,928,853		30,333,553	
	Value of short option contracts	(64,385,822)	59,020,347	(65,677,632)	30,251,547	(58,635,937)	27,588,183	(57,979,794)	39,623,654	(64,179,359)	66,638,513	(60,763,940)	70,247,507
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		$ 273,294,257		$ 254,743,578		$ 252,929,647		$ 240,697,799		$ 264,750,779		$ 255,267,967
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**62,487,503**		**57,071,717**		**57,023,610**		**29,172,973**		**38,821,690**		**37,685,630**
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**
11.	**Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**		**47,487,503**		**42,071,717**		**42,023,610**		**14,172,973**		**23,821,690**		**22,685,630**

CFTC Regulation 1.55(o)(1)(ii)