

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	September 30, 2026	September 29, 2026	September 28, 2026	September 25, 2026	September 24, 2026	September 23, 2026	September 22, 2026	September 21, 2026	September 18, 2026	September 17, 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	270,738,507	289,501,068	265,245,156	277,284,086	271,445,103	269,079,672	270,703,315	253,333,811	270,456,079	252,110,422
Securities (at market)	-	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(42,199,656)	(36,143,053)	(14,822,877)	(15,703,671)	(11,220,704)	(9,634,933)	(11,311,815)	(17,241,349)	(28,790,355)	(26,664,590)
3. Exchange traded options										
Market value of open option contracts purchased on a foreign board of trade	20,166,260	20,839,059	20,478,493	21,055,102	21,626,919	22,958,729	23,829,397	25,156,436	23,995,471	24,442,158
Market value of open contracts granted (sold) on a foreign board of trade	(56,660,382)	(56,706,662)	(55,182,891)	(57,204,857)	(57,902,649)	(60,342,495)	(62,027,869)	(62,686,503)	(61,053,662)	(62,082,986)
4. Net equity (deficit) (add lines 1. 2. and 3.)	192,044,729	217,490,412	215,717,881	225,430,660	223,948,669	222,060,973	221,193,028	198,562,395	204,607,533	187,805,004
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	33,942	23,411	4,693	256,789	21,502	52,591	7,216	3,620	2,117	160,930
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-	-
	33,942	23,411	4,693	256,789	21,502	52,591	7,216	3,620	2,117	160,930
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 192,078,671	\$ 217,513,823	\$ 215,722,574	\$ 225,687,449	\$ 223,970,171	\$ 222,113,564	\$ 221,200,244	\$ 198,566,015	\$ 204,609,650	\$ 187,965,934
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	192,078,671	217,513,823	215,722,574	225,687,449	223,970,171	222,113,564	221,200,244	198,566,015	204,609,650	187,965,934
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1. Cash in banks										
Banks located in the United States	\$ 4,928,240	\$ 4,584,602	\$ 7,729,261	\$ 8,419,056	\$ 7,273,719	\$ 10,653,355	\$ 11,641,971	\$ 6,100,319	\$ 8,413,364	\$ 3,495,607
Other banks designated by the Commission	- 4,928,240	- 4,584,602	- 7,729,261	- 8,419,056	- 7,273,719	- 10,653,355	- 11,641,971	- 6,100,319	- 8,413,364	- 3,495,607
2. Securities										
In safekeeping with banks located in the United States	157,487,532	180,336,979	178,276,938	189,179,671	195,141,000	197,151,458	204,559,605	186,230,288	191,172,111	168,439,728
In safekeeping with other banks designated by the Commission	- 157,487,532	- 180,336,979	- 178,276,938	- 189,179,671	- 195,141,000	- 197,151,458	- 204,559,605	- 186,230,288	- 191,172,111	- 168,439,728
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	145,476,279	142,981,936	118,513,801	118,095,390	107,718,311	99,256,201	94,190,234	98,905,917	109,120,209	118,571,583
Securities	-	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(42,199,656)	(36,143,053)	(14,822,877)	(15,703,671)	(11,220,704)	(9,634,933)	(11,311,815)	(17,241,349)	(28,790,355)	(26,664,590)
Value of long option contracts	20,166,260	20,839,059	20,478,493	21,055,102	21,626,919	22,958,729	23,829,397	25,156,436	23,995,471	24,442,158
Value of short option contracts	(56,660,382)	(56,706,662)	(55,182,891)	(57,204,857)	(57,902,649)	(60,342,495)	(62,027,869)	(62,686,503)	(61,053,662)	(62,082,986)
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	\$ 229,198,273	\$ 255,892,861	\$ 254,992,725	\$ 263,840,691	\$ 262,636,596	\$ 260,042,315	\$ 260,881,523	\$ 236,465,108	\$ 242,857,138	\$ 226,201,500
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	37,119,602	38,379,038	39,270,151	38,153,242	38,666,425	37,928,751	39,681,279	37,899,093	38,247,488	38,235,566
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	22,119,602	23,379,038	24,270,151	23,153,242	23,666,425	22,928,751	24,681,279	22,899,093	23,247,488	23,235,566

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	September 16, 2026	September 15, 2026	September 14, 2026	September 11, 2026	September 10, 2026	September 9, 2026	September 8, 2026	September 7, 2026	September 4, 2026	September 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	268,369,258	265,639,201	266,107,246	292,547,406	273,809,670	262,085,541	269,092,977	252,384,613	246,797,256	252,253,382
Securities (at market)	-	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(23,865,605)	(25,946,357)	(18,385,733)	(18,808,131)	(9,690,599)	(16,690,876)	(20,349,602)	(16,521,773)	(18,244,952)	(19,049,957)
3. Exchange traded options										
Market value of open option contracts purchased on a foreign board of trade	24,963,082	24,103,190	24,054,941	23,927,592	25,727,614	25,485,891	26,442,863	27,311,695	25,963,013	27,412,718
Market value of open contracts granted (sold) on a foreign board of trade	(63,122,949)	(61,632,737)	(60,941,699)	(61,128,913)	(64,024,183)	(62,696,929)	(64,385,822)	(65,677,632)	(58,635,937)	(57,979,794)
4. Net equity (deficit) (add lines 1. 2. and 3.)	206,343,786	202,163,297	210,834,755	236,537,954	225,822,502	208,183,627	210,800,416	197,496,903	195,879,380	202,636,349
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	12,528	10,488	9,274	5,277	10,857	4,652	6,338	174,958	26,657	8,888,477
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-	-
	12,528	10,488	9,274	5,277	10,857	4,652	6,338	174,958	26,657	8,888,477
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 206,356,314	\$ 202,173,785	\$ 210,844,029	\$ 236,543,231	\$ 225,833,359	\$ 208,188,279	\$ 210,806,754	\$ 197,671,861	\$ 195,906,037	\$ 211,524,826
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	206,356,314	202,173,785	210,844,029	236,543,231	225,833,359	208,188,279	210,806,754	197,671,861	195,906,037	211,524,826
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1. Cash in banks										
Banks located in the United States	\$ 14,916,228	\$ 7,296,321	\$ (4,023,195)	\$ 6,969,249	\$ 9,571,138	\$ 9,602,839	\$ 2,935,113	\$ 3,147,944	\$ 3,930,100	\$ 4,548,447
Other banks designated by the Commission	-	14,916,228	7,296,321	(4,023,195)	6,969,249	9,571,138	9,602,839	2,935,113	3,147,944	3,930,100
	-	-	-	-	-	-	-	-	-	-
2. Securities										
In safekeeping with banks located in the United States	160,765,207	166,883,125	175,427,309	196,561,153	185,600,296	191,332,469	211,338,797	221,344,087	221,411,364	196,525,698
In safekeeping with other banks designated by the Commission	-	160,765,207	166,883,125	175,427,309	196,561,153	191,332,469	211,338,797	221,344,087	221,411,364	196,525,698
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	131,039,821	139,619,200	132,822,992	127,808,905	118,066,856	111,402,369	117,312,908	85,139,257	78,506,059	89,240,687
Securities	-	-	-	-	-	-	-	-	-	-
Unrealized gain (loss) on open futures contracts	(23,869,211)	(25,946,357)	(18,385,733)	(18,808,131)	(9,690,599)	(16,690,876)	(20,349,602)	(16,521,773)	(18,244,952)	(19,049,957)
Value of long option contracts	24,963,082	24,103,190	24,054,941	23,927,592	25,727,614	25,485,891	26,442,863	27,311,695	25,963,013	27,412,718
Value of short option contracts	(63,122,949)	69,010,743	76,143,296	(60,941,699)	71,799,453	(64,024,183)	(64,385,822)	(65,677,632)	(58,635,937)	(57,979,794)
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	\$ 244,692,178	\$ 250,322,742	\$ 248,954,615	\$ 275,329,855	\$ 265,251,122	\$ 258,435,763	\$ 273,294,257	\$ 254,743,578	\$ 252,929,647	\$ 240,697,799
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	38,335,864	48,148,957	38,110,586	38,786,624	39,417,763	50,247,484	62,487,503	57,071,717	57,023,610	29,172,973
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	23,335,864	33,148,957	23,110,586	23,786,624	24,417,763	35,247,484	47,487,503	42,071,717	42,023,610	14,172,973

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	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	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	(6,453,460)	(13,686,828)
3. Exchange traded options		
Market value of open option contracts purchased on a foreign board of trade	31,928,853	30,333,553
Market value of open contracts granted (sold) on a foreign board of trade	<u>(64,179,359)</u>	<u>(60,763,940)</u>
4. Net equity (deficit) (add lines 1. 2. and 3.)	225,870,530	217,527,057
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	58,559	55,280
Less: amount offset by customer securities	<u>-</u>	<u>-</u>
	58,559	55,280
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 225,929,089</u>	<u>\$ 217,582,337</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>225,929,089</u>	<u>217,582,337</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1. Cash in banks		
Banks located in the United States	\$ 9,553,592	\$ 5,620,150
Other banks designated by the Commission	- 9,553,592	- 5,620,150
2. Securities		
In safekeeping with banks located in the United States	188,558,674	179,400,310
In safekeeping with other banks designated by the Commission	- 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	105,342,479	114,364,722
Securities	-	-
Unrealized gain (loss) on open futures contracts	(6,453,460)	(13,686,828)
Value of long option contracts	31,928,853	30,333,553
Value of short option contracts	(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	<u>-</u>	<u>-</u>
8. Total funds in separate section 30.7 accounts	<u>\$ 264,750,779</u>	<u>\$ 255,267,967</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>38,821,690</u>	<u>37,685,630</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>23,821,690</u>	<u>22,685,630</u>