

**ABN AMRO Clearing USA, LLC
Secured Statement Disclosures**

	May 18, 2026	May 15, 2026	May 14, 2026	May 13, 2026	May 12, 2026	May 11, 2026	May 8, 2026	May 7, 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								
A. Cash	146,412,038	149,223,101	148,229,428	145,078,221	141,680,622	145,339,217	138,549,332	139,707,450
B. Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	78,405,482	71,361,259	74,676,377	79,635,335	85,465,546	89,208,677	86,736,268	92,538,206
3. Exchange traded options								
a. Market value of open option contracts purchased on a foreign board of trade	15,474,418	14,628,581	15,028,724	15,223,240	15,273,110	13,482,325	12,270,071	12,275,127
b. Market value of open contracts granted (sold) on a foreign board of trade	(33,625,957)	(33,097,946)	(32,536,116)	(32,897,528)	(33,172,923)	(31,683,238)	(30,665,858)	(30,810,521)
4. Net equity (deficit) (add lines 1. 2. and 3.)	206,665,981	202,114,995	205,398,413	207,039,268	209,246,355	216,346,981	206,889,813	213,710,262
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	22,740	38,963	3,725	22,543	16,643	41,547	96,421	34,361
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	<u>22,740</u>	<u>38,963</u>	<u>3,725</u>	<u>22,543</u>	<u>16,643</u>	<u>41,547</u>	<u>96,421</u>	<u>34,361</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 206,688,721</u>	<u>\$ 202,153,958</u>	<u>\$ 205,402,138</u>	<u>\$ 207,061,811</u>	<u>\$ 209,262,998</u>	<u>\$ 216,388,528</u>	<u>\$ 206,986,234</u>	<u>\$ 213,744,623</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>206,688,721</u>	<u>202,153,958</u>	<u>205,402,138</u>	<u>207,061,811</u>	<u>209,262,998</u>	<u>216,388,528</u>	<u>206,986,234</u>	<u>213,744,623</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
A. Banks located in the United States	\$ 13,421,555	\$ 12,077,638	\$ 8,651,212	\$ 9,509,170	\$ (1,903,853)	\$ 11,030,958	\$ (10,861,190)	\$ 8,749,658
B. Other banks designated by the Commission	-	13,421,555	12,077,638	8,651,212	9,509,170	(1,903,853)	11,030,958	(10,861,190)
2. Securities								
A. In safekeeping with banks located in the United States	157,413,033	156,671,065	155,011,187	147,016,618	160,083,655	139,381,514	163,178,042	170,322,533
B. In safekeeping with other banks designated by the Commission	-	157,413,033	156,671,065	155,011,187	147,016,618	160,083,655	163,178,042	170,322,533
3. Equities with registered futures commission merchants								
A. Cash	-	-	-	-	-	-	-	-
B. Securities	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	-	-	-	-	-	-	-	-
D. Value of long option contracts	-	-	-	-	-	-	-	-
E. Value of short option contracts	-	-	-	-	-	-	-	-
4. Amounts held by clearing organizations of foreign boards of trade								
A. Cash	-	-	-	-	-	-	-	-
B. Securities	-	-	-	-	-	-	-	-
C. Amount due to (from) clearing organization - daily variation	-	-	-	-	-	-	-	-
D. Value of long option contracts	-	-	-	-	-	-	-	-
E. Value of short option contracts	-	-	-	-	-	-	-	-
5. Amounts held by members of foreign boards of trade								
A. Cash	13,274,269	18,899,164	22,805,853	26,420,437	22,293,760	32,845,998	24,001,154	(1,609,264)
B. Securities	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	78,405,482	71,361,259	74,676,377	79,646,314	85,465,546	89,208,677	86,736,268	92,538,206
D. Value of long option contracts	15,474,418	14,628,581	15,028,724	15,223,240	15,273,110	13,482,325	12,270,071	12,275,127
E. Value of short option contracts	(33,625,957)	(33,097,946)	(32,536,116)	(32,897,528)	(33,172,923)	(31,683,238)	(30,665,858)	(30,810,521)
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	<u>\$ 244,362,800</u>	<u>\$ 240,539,761</u>	<u>\$ 243,637,237</u>	<u>\$ 244,918,251</u>	<u>\$ 248,039,295</u>	<u>\$ 254,266,234</u>	<u>\$ 244,658,487</u>	<u>\$ 251,465,739</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>37,674,079</u>	<u>38,385,803</u>	<u>38,235,099</u>	<u>37,856,440</u>	<u>38,776,297</u>	<u>37,877,706</u>	<u>37,672,253</u>	<u>37,721,116</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>22,674,079</u>	<u>23,385,803</u>	<u>23,235,099</u>	<u>22,856,440</u>	<u>23,776,297</u>	<u>22,877,706</u>	<u>22,672,253</u>	<u>22,721,116</u>

**ABN AMRO Clearing USA, LLC
Secured Statement Disclosures**

	May 6, 2026	May 5, 2026	May 4, 2026	May 1, 2026
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY				
	\$ -	\$ -	\$ -	\$ -
1.				
A.	123,512,790	141,330,082	146,758,650	153,158,229
B.	-	-	-	-
2.	91,671,489	97,096,021	87,796,010	83,376,301
3.				
a.	13,067,838	14,356,747	15,200,353	14,535,285
b.	<u>(31,364,697)</u>	<u>(32,360,542)</u>	<u>(33,198,671)</u>	<u>(33,182,333)</u>
4.	196,887,420	220,422,308	216,556,342	217,887,482
5.	45,618	29,256	18,423	2,659
Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	45,618	29,256	18,423	2,659
6.	<u>\$ 196,933,038</u>	<u>\$ 220,451,564</u>	<u>\$ 216,574,765</u>	<u>\$ 217,890,141</u>
7.	<u>196,933,038</u>	<u>220,451,564</u>	<u>216,574,765</u>	<u>217,890,141</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1.				
A.	\$ 7,424,632	\$ 6,261,335	\$ 7,021,637	\$ 7,975,067
B.	-	7,424,632	6,261,335	7,021,637
2.				
A.	154,008,871	170,871,064	176,131,051	184,041,014
B.	-	154,008,871	170,871,064	176,131,051
3.				
A.	-	-	-	-
B.	-	-	-	-
C.	-	-	-	-
D.	-	-	-	-
E.	-	-	-	-
4.				
A.	-	-	-	-
B.	-	-	-	-
C.	-	-	-	-
D.	-	-	-	-
E.	-	-	-	-
5.				
A.	(23,119)	1,985,696	2,257,956	(328,754)
B.	-	-	-	-
C.	91,671,489	97,096,021	87,796,010	83,376,301
D.	13,067,838	14,356,747	15,200,353	14,535,285
E.	<u>(31,364,697)</u>	<u>(32,360,542)</u>	<u>(33,198,671)</u>	<u>(33,182,333)</u>
6.	-	-	-	-
7.	-	-	-	-
8.	<u>\$ 234,785,014</u>	<u>\$ 258,210,321</u>	<u>\$ 255,208,336</u>	<u>\$ 256,416,580</u>
9.	<u>37,851,976</u>	<u>37,758,757</u>	<u>38,633,571</u>	<u>38,526,439</u>
10.	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11.	<u>22,851,976</u>	<u>22,758,757</u>	<u>23,633,571</u>	<u>23,526,439</u>