

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	October 12, 2026	October 9, 2026	October 8, 2026	October 7, 2026	October 6, 2026	October 5, 2026	October 2, 2026	October 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								
A. Cash	291,184,584	292,700,973	280,829,550	280,810,850	287,896,128	292,666,705	305,781,660	298,176,857
B. Securities (at market)	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(44,829,960)	(46,591,396)	(43,457,820)	(41,799,974)	(38,462,810)	(36,592,304)	(36,132,765)	(52,007,012)
3. Exchange traded options								
a. Market value of open option contracts purchased on a foreign board of trade	18,233,150	19,042,152	20,141,163	20,592,943	21,708,068	21,959,351	20,771,866	20,467,006
b. Market value of open contracts granted (sold) on a foreign board of trade	(57,419,253)	(57,087,958)	(59,018,486)	(60,022,994)	(63,126,033)	(61,747,059)	(58,800,925)	(57,456,925)
4. Net equity (deficit) (add lines 1. 2. and 3.)	207,168,521	208,063,771	198,494,407	199,580,825	208,015,353	216,286,693	231,619,836	209,179,926
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,562	9,296	5,795	53,839	52	4,112	1,843	52,246
Less: amount offset by customer securities	-	-	-	-	-	-	-	-
	39,562	9,296	5,795	53,839	52	4,112	1,843	52,246
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 207,208,083	\$ 208,073,067	\$ 198,500,202	\$ 199,634,664	\$ 208,015,405	\$ 216,290,805	\$ 231,621,679	\$ 209,232,172
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	207,208,083	208,073,067	198,500,202	199,634,664	208,015,405	216,290,805	231,621,679	209,232,172
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1. Cash in banks								
A. Banks located in the United States	\$ 9,973,637	\$ 9,980,813	\$ (36,581,284)	\$ 6,639,698	\$ 3,137,704	\$ 2,278,188	\$ 2,468,456	\$ 4,591,025
B. Other banks designated by the Commission	- 9,973,637	- 9,980,813	- (36,581,284)	- 6,639,698	- 3,137,704	- 2,278,188	- 2,468,456	- 4,591,025
2. Securities								
A. In safekeeping with banks located in the United States	239,784,881	239,817,377	231,931,733	189,432,285	183,432,345	187,314,920	208,159,318	198,310,992
B. In safekeeping with other banks designated by the Commission	- 239,784,881	- 239,817,377	- 231,931,733	- 189,432,285	- 183,432,345	- 187,314,920	- 208,159,318	- 198,310,992
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	79,522,872	80,931,988	123,537,132	122,163,914	139,059,606	138,095,314	138,457,337	133,798,465
B. Securities	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	(44,829,960)	(46,591,396)	(43,457,820)	(41,799,974)	(38,468,089)	(36,592,304)	(36,132,765)	(52,007,012)
D. Value of long option contracts	18,233,150	19,042,152	20,141,163	20,592,943	21,708,068	21,959,351	20,771,866	20,467,006
E. Value of short option contracts	(57,419,253) (4,493,191)	(57,087,958) (3,705,214)	(59,018,486) 41,201,989	(60,022,994) 40,933,889	(63,126,033) 59,173,552	(61,747,059) 61,715,302	(58,800,925) 64,295,513	(57,456,925) 44,801,534
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	\$ 245,265,327	\$ 246,092,976	\$ 236,552,438	\$ 237,005,872	\$ 245,743,601	\$ 251,308,410	\$ 274,923,287	\$ 247,703,551
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	38,057,244	38,019,909	38,052,236	37,371,208	37,728,196	35,017,605	43,301,608	38,471,379
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
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	23,057,244	23,019,909	23,052,236	22,371,208	22,728,196	20,017,605	28,301,608	23,471,379