

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

	March 18, 2026	March 17, 2026	March 16, 2026	March 13, 2026	March 12, 2026	March 11, 2026	March 10, 2026	March 9, 2026	March 6, 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	167,715,110	174,642,904	179,560,442	170,957,859	132,450,613	151,327,433	159,296,268	163,310,132	175,637,619
B. Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	85,593,948	68,569,138	67,875,624	69,189,321	74,634,434	88,276,943	72,338,433	40,457,466	61,763,986
3. Exchange traded options									
a. Market value of open option contracts purchased on a foreign board of trade	10,326,094	8,950,445	9,000,869	9,272,057	8,667,602	6,439,519	6,305,209	7,380,727	6,420,791
b. Market value of open contracts granted (sold) on a foreign board of trade	(28,782,176)	(27,765,595)	(27,312,483)	(9,635,560)	(8,697,014)	(6,803,555)	(6,601,672)	(7,300,644)	(6,227,600)
4. Net equity (deficit) (add lines 1. 2. and 3.)	234,852,976	224,396,892	229,124,452	239,783,677	207,055,635	239,240,340	231,338,238	203,847,681	237,594,796
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	2,164	28	378	28,344	13,362,744	3,444,804	21	8,495,396	82
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	2,164	28	378	28,344	13,362,744	3,444,804	21	8,495,396	82
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 234,855,140	\$ 224,396,920	\$ 229,124,830	\$ 239,812,021	\$ 220,418,379	\$ 242,685,144	\$ 231,338,259	\$ 212,343,077	\$ 237,594,878
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>234,855,140</u>	<u>224,396,920</u>	<u>229,124,830</u>	<u>239,812,021</u>	<u>220,418,379</u>	<u>242,685,144</u>	<u>231,338,259</u>	<u>212,343,077</u>	<u>237,594,878</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
A. Banks located in the United States	\$ 3,122,038	\$ 9,626,849	\$ 6,287,359	\$ 10,096,692	\$ 9,341,977	\$ 5,637,847	\$ 4,514,457	\$ 4,413,642	\$ 1,668,529
B. Other banks designated by the Commission	-	3,122,038	-	6,287,359	-	9,341,977	-	4,514,457	-
2. Securities									
A. In safekeeping with banks located in the United States	136,309,226	145,277,463	157,172,613	157,403,693	88,730,164	111,215,854	129,676,286	151,365,609	156,436,959
B. In safekeeping with other banks designated by the Commission	-	136,309,226	-	157,172,613	-	88,730,164	-	151,365,609	-
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	66,611,008	59,295,782	67,127,649	68,403,728	76,686,488	78,209,930	67,882,881	45,428,454	53,563,869
B. Securities	-	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	85,593,948	68,569,138	67,875,624	69,189,321	74,634,434	88,348,632	72,338,433	40,457,466	61,763,986
D. Value of long option contracts	10,326,094	8,950,445	9,000,869	9,272,057	8,667,602	6,439,519	6,305,209	7,380,727	6,420,791
E. Value of short option contracts	(28,782,176)	(27,765,595)	(27,312,483)	(9,635,560)	(8,697,014)	(6,803,555)	(6,601,672)	(7,300,644)	(6,227,600)
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>\$ 273,180,138</u>	<u>\$ 263,954,082</u>	<u>\$ 280,151,631</u>	<u>\$ 304,729,931</u>	<u>\$ 249,363,651</u>	<u>\$ 283,048,227</u>	<u>\$ 274,115,594</u>	<u>\$ 241,745,254</u>	<u>\$ 273,626,534</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>38,324,998</u>	<u>39,557,162</u>	<u>51,026,801</u>	<u>64,917,910</u>	<u>28,945,272</u>	<u>40,363,083</u>	<u>42,777,335</u>	<u>29,402,177</u>	<u>36,031,656</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>								
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>23,324,998</u>	<u>24,557,162</u>	<u>36,026,801</u>	<u>49,917,910</u>	<u>13,945,272</u>	<u>25,363,083</u>	<u>27,777,335</u>	<u>14,402,177</u>	<u>21,031,656</u>

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

	March 5, 2026	March 4, 2026	March 3, 2026	March 2, 2026
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY				
	\$ -	\$ -	\$ -	\$ -
1.				
A.	165,481,219	166,026,720	166,681,988	158,972,600
B.	-	-	-	-
2.	49,446,612	49,912,026	53,565,540	34,530,065
3.				
a.	5,170,197	4,953,865	4,952,462	4,168,162
b.	<u>(4,675,153)</u>	<u>(4,053,736)</u>	<u>(4,265,601)</u>	<u>(3,695,484)</u>
4.	215,422,875	216,838,875	220,934,389	193,975,343
5.	1,685	80,653	15,174	7,684
	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
	1,685	80,653	15,174	7,684
6.	<u>\$ 215,424,560</u>	<u>\$ 216,919,528</u>	<u>\$ 220,949,563</u>	<u>\$ 193,983,027</u>
7.	<u><u>215,424,560</u></u>	<u><u>216,919,528</u></u>	<u><u>220,949,563</u></u>	<u><u>193,983,027</u></u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1.				
A.	\$ 4,524,065	\$ (133,430)	\$ 3,764,255	\$ 4,435,106
B.	-	4,524,065	-	-
		(133,430)	3,764,255	4,435,106
2.				
A.	138,677,272	150,718,518	159,823,409	158,018,885
B.	-	138,677,272	-	-
		150,718,518	159,823,409	158,018,885
3.				
A.	-	-	-	-
B.	-	-	-	-
C.	-	-	-	-
D.	-	-	-	-
E.	-	-	-	-
4.				
A.	-	-	-	-
B.	-	-	-	-
C.	-	-	-	-
D.	-	-	-	-
E.	-	-	-	-
5.				
A.	60,923,168	52,620,678	41,071,254	35,632,043
B.	-	-	-	-
C.	49,446,612	49,920,756	53,565,540	34,510,370
D.	5,170,197	4,953,865	4,952,462	4,168,162
E.	<u>(4,675,153)</u>	<u>(4,053,736)</u>	<u>(4,265,601)</u>	<u>(3,695,484)</u>
		103,441,563	95,323,655	70,615,091
6.	-	-	-	-
7.	-	-	-	-
8.	<u>\$ 254,066,161</u>	<u>\$ 254,026,651</u>	<u>\$ 258,911,319</u>	<u>\$ 233,069,082</u>
9.	38,641,601	37,107,123	37,961,756	39,086,055
10.	15,000,000	15,000,000	15,000,000	15,000,000
11.	23,641,601	22,107,123	22,961,756	24,086,055