

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

| | March 31, 2026 | March 30, 2026 | March 27, 2026 | March 26, 2026 | March 25, 2026 | March 24, 2026 | March 23, 2026 | March 20, 2026 | March 19, 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 | 144,901,111 | 149,230,854 | 154,435,784 | 138,421,580 | 143,647,978 | 168,942,206 | 162,389,939 | 154,532,250 | 163,942,365 |
| B. Securities (at market) | - | - | - | - | - | - | - | - | - |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 77,243,934 | 77,320,064 | 85,996,175 | 86,825,876 | 87,812,989 | 91,339,008 | 89,700,085 | 93,347,869 | 90,691,742 |
| 3. Exchange traded options | | | | | | | | | |
| a. Market value of open option contracts purchased on a foreign board of trade | 12,239,756 | 11,609,215 | 11,440,696 | 11,627,134 | 10,771,714 | 10,389,819 | 9,966,658 | 9,512,585 | 10,538,571 |
| b. Market value of open contracts granted (sold) on a foreign board of trade | (31,722,458) | (30,833,797) | (30,817,817) | (31,208,942) | (30,703,852) | (30,383,440) | (29,543,246) | (28,072,822) | (28,905,384) |
| 4. Net equity (deficit) (add lines 1. 2. and 3.) | 202,662,343 | 207,326,336 | 221,054,838 | 205,665,648 | 211,528,829 | 240,287,593 | 232,513,436 | 229,319,882 | 236,267,294 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | 29,157 | 8,811 | 13,886 | 11,248 | 2,258 | 37,204 | 31,834 | 1,496 | 35 |
| Less: amount offset by customer securities | - | - | - | - | - | - | - | - | - |
| | 29,157 | 8,811 | 13,886 | 11,248 | 2,258 | 37,204 | 31,834 | 1,496 | 35 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | \$ 202,691,500 | \$ 207,335,147 | \$ 221,068,724 | \$ 205,676,896 | \$ 211,531,087 | \$ 240,324,797 | \$ 232,545,270 | \$ 229,321,378 | \$ 236,267,329 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 202,691,500 | 207,335,147 | 221,068,724 | 205,676,896 | 211,531,087 | 240,324,797 | 232,545,270 | 229,321,378 | 236,267,329 |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | | | | | | | | |
| 1. Cash in banks | | | | | | | | | |
| A. Banks located in the United States | \$ 13,644,702 | \$ 14,079,177 | \$ 20,299,673 | \$ 16,358,803 | \$ 20,195,706 | \$ 15,277,890 | \$ 6,539,601 | \$ 3,868,667 | \$ 12,050,378 |
| B. Other banks designated by the Commission | - | 13,644,702 | - | 20,299,673 | - | 15,277,890 | - | 3,868,667 | - |
| 2. Securities | | | | | | | | | |
| A. In safekeeping with banks located in the United States | 135,389,933 | 141,687,743 | 137,710,330 | 114,840,203 | 110,862,790 | 137,835,330 | 126,066,039 | 126,171,840 | 141,291,580 |
| B. In safekeeping with other banks designated by the Commission | - | 135,389,933 | - | 114,840,203 | - | 137,835,330 | - | 126,171,840 | - |
| 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 | 34,094,181 | 32,289,911 | 35,048,402 | 45,550,125 | 52,939,367 | 55,931,562 | 67,388,550 | 62,959,466 | 52,350,134 |
| B. Securities | - | - | - | - | - | - | - | - | - |
| C. Unrealized gain (loss) on open futures contracts | 77,243,934 | 77,024,811 | 85,996,175 | 86,840,305 | 87,812,989 | 91,339,008 | 89,700,085 | 93,347,869 | 90,691,742 |
| D. Value of long option contracts | 12,239,756 | 11,609,215 | 11,440,696 | 11,627,134 | 10,771,714 | 10,389,819 | 9,966,658 | 9,512,585 | 10,538,571 |
| E. Value of short option contracts | (31,722,458) | (30,833,797) | (30,817,817) | (31,208,942) | (30,703,852) | (30,383,440) | (29,543,246) | (28,072,822) | (28,905,384) |
| 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 | \$ 240,890,048 | \$ 245,857,060 | \$ 259,677,459 | \$ 244,007,628 | \$ 251,878,714 | \$ 280,390,169 | \$ 270,117,687 | \$ 267,787,605 | \$ 278,017,021 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 38,198,548 | 38,521,913 | 38,608,735 | 38,330,732 | 40,347,627 | 40,065,372 | 37,572,417 | 38,466,227 | 41,749,692 |
| 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 |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 23,198,548 | 23,521,913 | 23,608,735 | 23,330,732 | 25,347,627 | 25,065,372 | 22,572,417 | 23,466,227 | 26,749,692 |

**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. | 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. | - | - | - | - | - | - | - | - | - |
| 2. | 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. | 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. | (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. | 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. | 2,164 | 28 | 378 | 28,344 | 13,362,744 | 3,444,804 | 21 | 8,495,396 | 82 |
| | - | - | - | - | - | - | - | - | - |
| | 2,164 | 28 | 378 | 28,344 | 13,362,744 | 3,444,804 | 21 | 8,495,396 | 82 |
| 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> |
| 7. | <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. | \$ 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. | - | 3,122,038 | 9,626,849 | 6,287,359 | 10,096,692 | 9,341,977 | 5,637,847 | 4,514,457 | 1,668,529 |
| 2. | Securities | | | | | | | | |
| A. | 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. | - | 136,309,226 | 145,277,463 | 157,172,613 | 157,403,693 | 88,730,164 | 111,215,854 | 129,676,286 | 151,365,609 |
| 3. | Equities with registered futures commission merchants | | | | | | | | |
| A. | - | - | - | - | - | - | - | - | - |
| B. | - | - | - | - | - | - | - | - | - |
| C. | - | - | - | - | - | - | - | - | - |
| D. | - | - | - | - | - | - | - | - | - |
| E. | - | - | - | - | - | - | - | - | - |
| 4. | Amounts held by clearing organizations of foreign boards of trade | | | | | | | | |
| A. | - | - | - | - | - | - | - | - | - |
| B. | - | - | - | - | - | - | - | - | - |
| C. | - | - | - | - | - | - | - | - | - |
| D. | - | - | - | - | - | - | - | - | - |
| E. | - | - | - | - | - | - | - | - | - |
| 5. | Amounts held by members of foreign boards of trade | | | | | | | | |
| A. | 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. | - | - | - | - | - | - | - | - | - |
| C. | 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. | 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. | (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. | - | - | - | - | - | - | - | - | - |
| 7. | - | - | - | - | - | - | - | - | - |
| 8. | <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. | 38,324,998 | 39,557,162 | 51,026,801 | 64,917,910 | 28,945,272 | 40,363,083 | 42,777,335 | 29,402,177 | 36,031,656 |
| 10. | 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. | 23,324,998 | 24,557,162 | 36,026,801 | 49,917,910 | 13,945,272 | 25,363,083 | 27,777,335 | 14,402,177 | 21,031,656 |

**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. | - | - | - | - |
| 2. | | | | |
| A. | 138,677,272 | 150,718,518 | 159,823,409 | 158,018,885 |
| B. | - | - | - | - |
| 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> |
| 6. | - | - | - | - |
| 7. | - | - | - | - |
| 8. | <u>\$ 254,066,161</u> | <u>\$ 254,026,651</u> | <u>\$ 258,911,319</u> | <u>\$ 233,069,082</u> |
| 9. | <u>38,641,601</u> | <u>37,107,123</u> | <u>37,961,756</u> | <u>39,086,055</u> |
| 10. | <u>15,000,000</u> | <u>15,000,000</u> | <u>15,000,000</u> | <u>15,000,000</u> |
| 11. | <u>23,641,601</u> | <u>22,107,123</u> | <u>22,961,756</u> | <u>24,086,055</u> |