

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

	February 24, 2026	February 23, 2026	February 20, 2026	February 19, 2026	February 18, 2026	February 17, 2026	February 16, 2026	February 13, 2026	February 12, 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	159,300,046	146,565,105	159,360,390	185,493,498	174,677,333	167,062,239	177,059,631	174,053,505	176,628,794
B. Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	35,241,163	45,458,437	37,262,530	24,163,642	21,721,533	19,797,367	20,467,578	20,688,260	24,403,320
3. Exchange traded options									
a. Market value of open option contracts purchased on a foreign board of trade	3,499,158	3,553,291	3,559,399	3,311,319	2,898,287	2,733,604	2,603,041	2,622,554	2,591,127
b. Market value of open contracts granted (sold) on a foreign board of trade	(2,689,674)	(2,734,826)	(2,902,261)	(2,435,360)	(1,434,185)	(1,368,010)	(1,321,784)	(1,340,736)	(1,355,623)
4. Net equity (deficit) (add lines 1. 2. and 3.)	195,350,693	192,842,007	197,280,058	210,533,099	197,862,968	188,225,200	198,808,466	196,023,583	202,267,618
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	4,565	1	149	4,264	50	38,620	1,051	884	2,336
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	4,565	1	149	4,264	50	38,620	1,051	884	2,336
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 195,355,258	\$ 192,842,008	\$ 197,280,207	\$ 210,537,363	\$ 197,863,018	\$ 188,263,820	\$ 198,809,517	\$ 196,024,467	\$ 202,269,954
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>195,355,258</u>	<u>192,842,008</u>	<u>197,280,207</u>	<u>210,537,363</u>	<u>197,863,018</u>	<u>188,263,820</u>	<u>198,809,517</u>	<u>196,024,467</u>	<u>202,269,954</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. Cash in banks									
A. Banks located in the United States	\$ 4,632,933	\$ 3,050,000	\$ 5,493,534	\$ 7,645,242	\$ 7,156,048	\$ 7,589,380	\$ 7,000,413	\$ 6,997,992	\$ 4,558,476
B. Other banks designated by the Commission	-	4,632,933	-	3,050,000	-	5,493,534	-	7,645,242	-
2. Securities									
A. In safekeeping with banks located in the United States	146,583,897	141,453,935	151,422,149	172,273,904	155,468,485	181,391,885	192,319,066	192,561,131	199,366,199
B. In safekeeping with other banks designated by the Commission	-	146,583,897	-	141,453,935	-	151,422,149	-	172,273,904	-
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	46,200,032	39,584,365	37,410,465	44,396,682	50,324,511	16,932,072	16,985,249	12,863,140	10,436,182
B. Securities	-	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	35,254,054	45,458,437	37,262,530	24,163,642	21,721,533	19,797,367	20,467,578	20,688,260	24,403,320
D. Value of long option contracts	3,499,158	3,553,291	3,559,399	3,311,319	2,898,287	2,733,604	2,603,041	2,622,554	2,591,127
E. Value of short option contracts	(2,689,674)	(2,734,826)	(2,902,261)	(2,435,360)	(1,434,185)	(1,368,010)	(1,321,784)	(1,340,736)	(1,355,623)
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>\$ 233,480,400</u>	<u>\$ 230,365,202</u>	<u>\$ 232,245,816</u>	<u>\$ 249,355,429</u>	<u>\$ 236,134,679</u>	<u>\$ 227,076,298</u>	<u>\$ 238,053,563</u>	<u>\$ 234,392,341</u>	<u>\$ 239,999,681</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>38,125,142</u>	<u>37,523,194</u>	<u>34,965,609</u>	<u>38,818,066</u>	<u>38,271,661</u>	<u>38,812,478</u>	<u>39,244,046</u>	<u>38,367,874</u>	<u>37,729,727</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>23,125,142</u>	<u>22,523,194</u>	<u>19,965,609</u>	<u>23,818,066</u>	<u>23,271,661</u>	<u>23,812,478</u>	<u>24,244,046</u>	<u>23,367,874</u>	<u>22,729,727</u>

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

	February 11, 2026	February 10, 2026	February 9, 2026	February 6, 2026	February 5, 2026	February 4, 2026	February 3, 2026	February 2, 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	175,944,601	191,079,869	185,780,703	188,381,160	193,341,921	171,962,557	209,126,480	213,549,506
B.	Securities (at market)	-	-	-	-	-	-	-	-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade								
	12,157,523	15,710,032	17,917,036	11,785,187	16,302,134	13,013,657	5,641,943	(2,285,470)	
3.	Exchange traded options								
a.	Market value of open option contracts purchased on a foreign board of trade	2,488,660	2,098,284	2,360,164	2,575,093	2,592,777	2,049,884	1,732,356	1,714,766
b.	Market value of open contracts granted (sold) on a foreign board of trade	(1,265,064)	(1,276,804)	(1,251,391)	(1,322,434)	(1,359,920)	(1,221,865)	(1,192,750)	(1,141,277)
4.	Net equity (deficit) (add lines 1. 2. and 3.)								
	189,325,720	207,611,381	204,806,512	201,419,006	210,876,912	185,804,233	215,308,029	211,837,525	
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount								
	5,839	1,135,556	778,251	748	2,322	1,361,085	1,398,941	1,401,493	
	Less: amount offset by customer securities								
	-	-	-	-	-	-	-	-	
	5,839	1,135,556	778,251	748	2,322	1,361,085	1,398,941	1,401,493	
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)								
	\$ 189,331,559	\$ 208,746,937	\$ 205,584,763	\$ 201,419,754	\$ 210,879,234	\$ 187,165,318	\$ 216,706,970	\$ 213,239,018	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.								
	189,331,559	208,746,937	205,584,763	201,419,754	210,879,234	187,165,318	216,706,970	213,239,018	
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1.	Cash in banks								
A.	Banks located in the United States	\$ 5,045,536	\$ 7,572,240	\$ 15,573,075	\$ 17,615,072	\$ 16,542,115	\$ 13,762,740	\$ 16,294,849	\$ 10,199,697
B.	Other banks designated by the Commission	-	5,045,536	-	15,573,075	-	13,762,740	-	10,199,697
2.	Securities								
A.	In safekeeping with banks located in the United States	193,536,257	204,372,627	182,320,243	175,361,310	179,226,640	164,243,311	190,101,999	193,202,325
B.	In safekeeping with other banks designated by the Commission	-	193,536,257	-	182,320,243	-	164,243,311	-	193,202,325
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	13,371,493	18,379,836	21,956,718	31,747,210	34,389,967	31,700,291	39,493,701	46,795,697
B.	Securities	-	-	-	-	-	-	-	-
C.	Unrealized gain (loss) on open futures contracts	12,157,523	15,710,032	17,917,036	11,785,187	16,302,134	13,013,657	5,641,943	(2,285,470)
D.	Value of long option contracts	2,488,660	2,098,284	2,360,164	2,575,093	2,592,777	2,049,884	1,732,356	1,714,766
E.	Value of short option contracts	(1,265,064)	(1,276,804)	(1,251,391)	(1,322,434)	(1,359,920)	(1,221,865)	(1,192,750)	(1,141,277)
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								
	\$ 225,334,405	\$ 246,856,215	\$ 238,875,845	\$ 237,761,438	\$ 247,693,713	\$ 223,548,018	\$ 252,072,098	\$ 248,485,738	
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)								
	36,002,846	38,109,278	33,291,082	36,341,684	36,814,479	36,382,700	35,365,128	35,246,720	
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								
	21,002,846	23,109,278	18,291,082	21,341,684	21,814,479	21,382,700	20,365,128	20,246,720	