

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

	February 27, 2026	February 26, 2026	February 25, 2026	February 24, 2026	February 23, 2026	February 20, 2026	February 19, 2026	February 18, 2026	February 17, 2026
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>									
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	156,875,400	161,631,217	152,416,445	159,300,046	146,565,105	159,360,390	185,493,498	174,677,333	167,062,239
B. Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	41,782,718	40,885,652	29,701,890	35,241,163	45,458,437	37,262,530	24,163,642	21,721,533	19,797,367
3. Exchange traded options									
a. Market value of open option contracts purchased on a foreign board of trade	3,935,208	3,622,340	3,405,323	3,499,158	3,553,291	3,559,399	3,311,319	2,898,287	2,733,604
b. Market value of open contracts granted (sold) on a foreign board of trade	(3,373,624)	(2,893,884)	(2,723,968)	(2,689,674)	(2,734,826)	(2,902,261)	(2,435,360)	(1,434,185)	(1,368,010)
4. Net equity (deficit) (add lines 1. 2. and 3.)	199,219,702	203,245,325	182,799,690	195,350,693	192,842,007	197,280,058	210,533,099	197,862,968	188,225,200
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	22,132	164	1,854,812	4,565	1	149	4,264	50	38,620
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	22,132	164	1,854,812	4,565	1	149	4,264	50	38,620
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 199,241,834	\$ 203,245,489	\$ 184,654,502	\$ 195,355,258	\$ 192,842,008	\$ 197,280,207	\$ 210,537,363	\$ 197,863,018	\$ 188,263,820
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>199,241,834</u>	<u>203,245,489</u>	<u>184,654,502</u>	<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>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>									
1. Cash in banks									
A. Banks located in the United States	\$ 6,667,215	\$ 3,837,180	\$ 4,898,269	\$ 4,632,933	\$ 3,050,000	\$ 5,493,534	\$ 7,645,242	\$ 7,156,048	\$ 7,589,380
B. Other banks designated by the Commission	-	6,667,215	3,837,180	4,898,269	4,632,933	3,050,000	5,493,534	7,645,242	7,589,380
2. Securities									
A. In safekeeping with banks located in the United States	154,621,595	166,419,187	150,530,355	146,583,897	141,453,935	151,422,149	172,273,904	155,468,485	181,391,885
B. In safekeeping with other banks designated by the Commission	-	154,621,595	166,419,187	150,530,355	146,583,897	141,453,935	151,422,149	172,273,904	181,391,885
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	33,715,550	31,420,374	35,114,543	46,200,032	39,584,365	37,410,465	44,396,682	50,324,511	16,932,072
B. Securities	-	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	41,782,718	40,885,652	29,701,890	35,254,054	45,458,437	37,262,530	24,163,642	21,721,533	19,797,367
D. Value of long option contracts	3,935,208	3,622,340	3,405,323	3,499,158	3,553,291	3,559,399	3,311,319	2,898,287	2,733,604
E. Value of short option contracts	(3,373,624)	(2,893,884)	(2,723,968)	(2,689,674)	(2,734,826)	(2,902,261)	(2,435,360)	(1,434,185)	(1,368,010)
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	\$ 237,348,662	\$ 243,290,849	\$ 220,926,412	\$ 233,480,400	\$ 230,365,202	\$ 232,245,816	\$ 249,355,429	\$ 236,134,679	\$ 227,076,298
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>38,106,828</u>	<u>40,045,360</u>	<u>36,271,910</u>	<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>
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>23,106,828</u>	<u>25,045,360</u>	<u>21,271,910</u>	<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>

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

	February 16, 2026	February 13, 2026	February 12, 2026	February 11, 2026	February 10, 2026	February 9, 2026	February 6, 2026	February 5, 2026	February 4, 2026
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>									
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	177,059,631	174,053,505	176,628,794	175,944,601	191,079,869	185,780,703	188,381,160	193,341,921	171,962,557
B. Securities (at market)	-	-	-	-	-	-	-	-	-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	20,467,578	20,688,260	24,403,320	12,157,523	15,710,032	17,917,036	11,785,187	16,302,134	13,013,657
3. Exchange traded options									
a. Market value of open option contracts purchased on a foreign board of trade	2,603,041	2,622,554	2,591,127	2,488,660	2,098,284	2,360,164	2,575,093	2,592,777	2,049,884
b. Market value of open contracts granted (sold) on a foreign board of trade	(1,321,784)	(1,340,736)	(1,355,623)	(1,265,064)	(1,276,804)	(1,251,391)	(1,322,434)	(1,359,920)	(1,221,865)
4. Net equity (deficit) (add lines 1. 2. and 3.)	198,808,466	196,023,583	202,267,618	189,325,720	207,611,381	204,806,512	201,419,006	210,876,912	185,804,233
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,051	884	2,336	5,839	1,135,556	778,251	748	2,322	1,361,085
Less: amount offset by customer securities	-	-	-	-	-	-	-	-	-
	1,051	884	2,336	5,839	1,135,556	778,251	748	2,322	1,361,085
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 198,809,517	\$ 196,024,467	\$ 202,269,954	\$ 189,331,559	\$ 208,746,937	\$ 205,584,763	\$ 201,419,754	\$ 210,879,234	\$ 187,165,318
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>198,809,517</u>	<u>196,024,467</u>	<u>202,269,954</u>	<u>189,331,559</u>	<u>208,746,937</u>	<u>205,584,763</u>	<u>201,419,754</u>	<u>210,879,234</u>	<u>187,165,318</u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>									
1. Cash in banks									
A. Banks located in the United States	\$ 7,000,413	\$ 6,997,992	\$ 4,558,476	\$ 5,045,536	\$ 7,572,240	\$ 15,573,075	\$ 17,615,072	\$ 16,542,115	\$ 13,762,740
B. Other banks designated by the Commission	-	7,000,413	-	4,558,476	-	7,572,240	-	17,615,072	-
2. Securities									
A. In safekeeping with banks located in the United States	192,319,066	192,561,131	199,366,199	193,536,257	204,372,627	182,320,243	175,361,310	179,226,640	164,243,311
B. In safekeeping with other banks designated by the Commission	-	192,319,066	-	199,366,199	-	204,372,627	-	179,226,640	-
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	16,985,249	12,863,140	10,436,182	13,371,493	18,379,836	21,956,718	31,747,210	34,389,967	31,700,291
B. Securities	-	-	-	-	-	-	-	-	-
C. Unrealized gain (loss) on open futures contracts	20,467,578	20,688,260	24,403,320	12,157,523	15,710,032	17,917,036	11,785,187	16,302,134	13,013,657
D. Value of long option contracts	2,603,041	2,622,554	2,591,127	2,488,660	2,098,284	2,360,164	2,575,093	2,592,777	2,049,884
E. Value of short option contracts	(1,321,784)	(1,340,736)	(1,355,623)	(1,265,064)	(1,276,804)	(1,251,391)	(1,322,434)	(1,359,920)	(1,221,865)
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>\$ 238,053,563</u>	<u>\$ 234,392,341</u>	<u>\$ 239,999,681</u>	<u>\$ 225,334,405</u>	<u>\$ 246,856,215</u>	<u>\$ 238,875,845</u>	<u>\$ 237,761,438</u>	<u>\$ 247,693,713</u>	<u>\$ 223,548,018</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>39,244,046</u>	<u>38,367,874</u>	<u>37,729,727</u>	<u>36,002,846</u>	<u>38,109,278</u>	<u>33,291,082</u>	<u>36,341,684</u>	<u>36,814,479</u>	<u>36,382,700</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>24,244,046</u>	<u>23,367,874</u>	<u>22,729,727</u>	<u>21,002,846</u>	<u>23,109,278</u>	<u>18,291,082</u>	<u>21,341,684</u>	<u>21,814,479</u>	<u>21,382,700</u>

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

	February 3, 2026	February 2, 2026
<b>FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY</b>		
	\$ -	\$ -
1.		
A.	209,126,480	213,549,506
B.	-	-
2.	5,641,943	(2,285,470)
3.		
a.	1,732,356	1,714,766
b.	<u>(1,192,750)</u>	<u>(1,141,277)</u>
4.	215,308,029	211,837,525
5.	1,398,941	1,401,493
	<u>-</u>	<u>-</u>
	1,398,941	1,401,493
6.	<u>\$ 216,706,970</u>	<u>\$ 213,239,018</u>
7.	<u><u>216,706,970</u></u>	<u><u>213,239,018</u></u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.		
A.	\$ 16,294,849	\$ 10,199,697
B.	-	10,199,697
2.		
A.	190,101,999	193,202,325
B.	-	193,202,325
3.		
A.	-	-
B.	-	-
C.	-	-
D.	-	-
E.	-	-
4.		
A.	-	-
B.	-	-
C.	-	-
D.	-	-
E.	-	-
5.		
A.	39,493,701	46,795,697
B.	-	-
C.	5,641,943	(2,285,470)
D.	1,732,356	1,714,766
E.	(1,192,750)	(1,141,277)
6.	-	-
7.	-	-
8.	<u>\$ 252,072,098</u>	<u>\$ 248,485,738</u>
9.	<b>35,365,128</b>	<b>35,246,720</b>
10.	<b>15,000,000</b>	<b>15,000,000</b>
11.	<b>20,365,128</b>	<b>20,246,720</b>