

ABN AMRO Clearing USA, LLC  
Secured Statement Disclosures

		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	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	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	2,049,884	1,732,356	1,714,766
b.	Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,221,865)</u>	<u>(1,192,750)</u>	<u>(1,141,277)</u>
4.	Net equity (deficit) (add lines 1. 2. and 3.)	185,804,233	215,308,029	211,837,525
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	1,361,085	1,398,941	1,401,493
	Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>
		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)	<u>\$ 187,165,318</u>	<u>\$ 216,706,970</u>	<u>\$ 213,239,018</u>
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u><u>187,165,318</u></u>	<u><u>216,706,970</u></u>	<u><u>213,239,018</u></u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
1.	Cash in banks			
A.	Banks located in the United States	\$ 13,762,740	\$ 16,294,849	\$ 10,199,697
B.	Other banks designated by the Commission	- 13,762,740	- 16,294,849	- 10,199,697
2.	Securities			
A.	In safekeeping with banks located in the United States	164,243,311	190,101,999	193,202,325
B.	In safekeeping with other banks designated by the Commission	- 164,243,311	- 190,101,999	- 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	31,700,291	39,493,701	46,795,697
B.	Securities	-	-	-
C.	Unrealized gain (loss) on open futures contracts	13,013,657	5,641,943	(2,285,470)
D.	Value of long option contracts	2,049,884	1,732,356	1,714,766
E.	Value of short option contracts	(1,221,865) 45,541,967	(1,192,750) 45,675,250	(1,141,277) 45,083,716
6.	Amounts with other depositories designated by a foreign board of trade	-	-	-
7.	Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>
8.	Total funds in separate section 30.7 accounts	<u>\$ 223,548,018</u>	<u>\$ 252,072,098</u>	<u>\$ 248,485,738</u>
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>36,382,700</u>	<u>35,365,128</u>	<u>35,246,720</u>
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>15,000,000</u>	<u>15,000,000</u>	<u>15,000,000</u>
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>21,382,700</u>	<u>20,365,128</u>	<u>20,246,720</u>