

ABN AMRO Clearing USA, LLC  
Secured Statement Disclosures

		January 14, 2026	January 13, 2026	January 12, 2026	January 9, 2026	January 8, 2026	January 7, 2026	January 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	186,113,309	193,564,910	183,429,181	187,081,037	181,193,176	178,333,010	183,942,097
B.	Securities (at market)	-	-	-	-	-	-	-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(12,120,693)	(10,978,926)	(12,225,606)	(14,387,415)	(15,536,495)	(13,283,530)	(10,087,587)
3.	Exchange traded options							
a.	Market value of open option contracts purchased on a foreign board of trade	1,447,569	1,476,453	1,456,432	1,413,733	1,416,596	1,419,954	1,284,344
b.	Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,133,189)</u>	<u>(1,055,952)</u>	<u>(1,095,767)</u>	<u>(1,125,836)</u>	<u>(1,052,131)</u>	<u>(1,092,450)</u>	<u>(1,239,661)</u>
4.	Net equity (deficit) (add lines 1. 2. and 3.)	174,306,996	183,006,485	171,564,240	172,981,519	166,021,146	165,376,984	173,899,193
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	201	2,968	-	-	8,779	30,660	595
	Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
		201	2,968	-	-	8,779	30,660	595
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 174,307,197</u>	<u>\$ 183,009,453</u>	<u>\$ 171,564,240</u>	<u>\$ 172,981,519</u>	<u>\$ 166,029,925</u>	<u>\$ 165,407,644</u>	<u>\$ 173,899,788</u>
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u><u>174,307,197</u></u>	<u><u>183,009,453</u></u>	<u><u>171,564,240</u></u>	<u><u>172,981,519</u></u>	<u><u>166,029,925</u></u>	<u><u>165,407,644</u></u>	<u><u>173,899,788</u></u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS								
1.	Cash in banks							
A.	Banks located in the United States	\$ 3,168,762	\$ 6,184,381	\$ 5,102,816	\$ 6,693,434	\$ 4,568,537	\$ 5,544,791	\$ 3,374,131
B.	Other banks designated by the Commission	- 3,168,762	- 6,184,381	- 5,102,816	- 6,693,434	- 4,568,537	- 5,544,791	- 3,374,131
2.	Securities							
A.	In safekeeping with banks located in the United States	173,815,967	183,750,680	178,782,399	176,845,529	169,929,968	162,976,484	165,973,032
B.	In safekeeping with other banks designated by the Commission	- 173,815,967	- 183,750,680	- 178,782,399	- 176,845,529	- 169,929,968	- 162,976,484	- 165,973,032
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	46,527,866	40,387,170	37,838,288	40,938,231	45,035,295	47,441,058	52,782,603
B.	Securities	-	-	-	-	-	-	-
C.	Unrealized gain (loss) on open futures contracts	(12,120,693)	(10,978,926)	(12,225,606)	(14,387,415)	(15,536,495)	(13,283,530)	(10,087,587)
D.	Value of long option contracts	1,447,569	1,476,453	1,456,432	1,413,733	1,416,596	1,419,954	1,284,344
E.	Value of short option contracts	(1,133,189) 34,721,553	(1,055,952) 29,828,745	(1,095,767) 25,973,347	(1,125,836) 26,838,713	(1,052,131) 29,863,265	(1,092,450) 34,485,032	(1,239,661) 42,739,699
6.	Amounts with other depositories designated by a foreign board of trade	-	-	-	-	-	-	-
7.	Segregated funds on hand	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
8.	Total funds in separate section 30.7 accounts	<u>\$ 211,706,282</u>	<u>\$ 219,763,806</u>	<u>\$ 209,858,562</u>	<u>\$ 210,377,676</u>	<u>\$ 204,361,770</u>	<u>\$ 203,006,307</u>	<u>\$ 212,086,862</u>
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>37,399,085</u>	<u>36,754,353</u>	<u>38,294,322</u>	<u>37,396,157</u>	<u>38,331,845</u>	<u>37,598,663</u>	<u>38,187,074</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>	<u>15,000,000</u>	<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>22,399,085</u>	<u>21,754,353</u>	<u>23,294,322</u>	<u>22,396,157</u>	<u>23,331,845</u>	<u>22,598,663</u>	<u>23,187,074</u>

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		January 5, 2026		January 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		180,271,515		187,292,518
B.	Securities (at market)		-		-
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		(13,023,639)		(14,276,491)
3.	Exchange traded options				
a.	Market value of open option contracts purchased on a foreign board of trade		1,248,472		1,248,110
b.	Market value of open contracts granted (sold) on a foreign board of trade		(1,302,533)		(1,532,950)
4.	Net equity (deficit) (add lines 1. 2. and 3.)		167,193,815		172,731,187
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	24		10	
	Less: amount offset by customer securities	-		-	
			24		10
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	167,193,839	\$	172,731,197
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		167,193,839		172,731,197
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS					
1.	Cash in banks				
A.	Banks located in the United States	\$	5,381,827	\$	8,567,785
B.	Other banks designated by the Commission		-		-
			5,381,827		8,567,785
2.	Securities				
A.	In safekeeping with banks located in the United States	160,965,071		169,919,916	
B.	In safekeeping with other banks designated by the Commission	-	160,965,071	-	169,919,916
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	51,677,823		46,345,050	
B.	Securities	-		-	
C.	Unrealized gain (loss) on open futures contracts	(13,023,639)		(14,276,491)	
D.	Value of long option contracts	1,248,472		1,248,110	
E.	Value of short option contracts	(1,302,533)	38,600,123	(1,532,950)	31,783,719
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	\$	204,947,021	\$	210,271,420
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)		37,753,182		37,540,223
10.	Management Target Amount for Excess funds in separate section 30.7 accounts		15,000,000		15,000,000
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		22,753,182		22,540,223