

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

	January 7, 2026	January 6, 2026	January 5, 2026	January 2, 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	178,333,010	183,942,097	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	(13,283,530)	(10,087,587)	(13,023,639)	(14,276,491)
3. Exchange traded options				
a. Market value of open option contracts purchased on a foreign board of trade	1,419,954	1,284,344	1,248,472	1,248,110
b. Market value of open contracts granted (sold) on a foreign board of trade	(1,092,450)	(1,239,661)	(1,302,533)	(1,532,950)
4. Net equity (deficit) (add lines 1. 2. and 3.)	165,376,984	173,899,193	167,193,815	172,731,187
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	30,660	595	24	10
Less: amount offset by customer securities	- -	30,660 -	595 -	24 -
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 165,407,644</u>	<u>\$ 173,899,788</u>	<u>\$ 167,193,839</u>	<u>\$ 172,731,197</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u><b>165,407,644</b></u>	<u><b>173,899,788</b></u>	<u><b>167,193,839</b></u>	<u><b>172,731,197</b></u>
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>				
1. Cash in banks				
A. Banks located in the United States	\$ 5,544,791	\$ 3,374,131	\$ 5,381,827	\$ 8,567,785
B. Other banks designated by the Commission	- 5,544,791	- 3,374,131	- 5,381,827	- 8,567,785
2. Securities				
A. In safekeeping with banks located in the United States	162,976,484	165,973,032	160,965,071	169,919,916
B. In safekeeping with other banks designated by the Commission	- 162,976,484	- 165,973,032	- 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	47,441,058	52,782,603	51,677,823	46,345,050
B. Securities	- (13,283,530)	- (10,087,587)	- (13,023,639)	- (14,276,491)
C. Unrealized gain (loss) on open futures contracts	1,419,954	1,284,344	1,248,472	1,248,110
D. Value of long option contracts	(1,092,450)	34,485,032	(1,239,661)	38,600,123
E. Value of short option contracts	- -	- 42,739,699	- (1,302,533)	- 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	<u>\$ 203,006,307</u>	<u>\$ 212,086,862</u>	<u>\$ 204,947,021</u>	<u>\$ 210,271,420</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>37,598,663</u>	<u>38,187,074</u>	<u>37,753,182</u>	<u>37,540,223</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>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>22,598,663</u>	<u>23,187,074</u>	<u>22,753,182</u>	<u>22,540,223</u>