

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	January 30, 2026	January 29, 2026	January 28, 2026	January 27, 2026	January 26, 2026	January 23, 2026	January 22, 2026	January 21, 2026	January 20, 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. A. Net ledger balance- Foreign Futures and Foreign Option Trading - All Customers	192,614,058	193,947,012	194,400,583	213,588,542	207,626,590	204,341,149	208,930,894	202,148,916	209,977,030
B. Cash									
Securities (at market)									
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	2,260,225	(2,034,747)	(8,562,192)	(9,757,435)	(12,351,336)	(19,830,473)	(13,380,833)	(17,951,235)	(20,253,128)
3. a. Exchange traded options	1,636,205	1,618,257	1,704,431	1,599,558	1,544,480	1,516,841	1,501,084	1,501,933	1,449,721
b. Market value of open option contracts purchased on a foreign board of trade	(1,279,129)	(1,263,979)	(1,187,798)	(1,057,891)	(881,980)	(935,649)	(930,797)	(932,440)	(1,044,667)
4. Net equity (deficit) (add lines 1. 2. and 3.)	195,231,359	192,266,543	186,355,024	204,372,774	195,937,754	185,091,868	196,120,348	184,767,174	190,128,956
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	2,470	6	7,544	2,686	228,076	1,030	1	16,537	3
Less: amount offset by customer securities									
	2,470	6	7,544	2,686	228,076	1,030	1	16,537	3
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>\$ 195,233,829</u>	<u>\$ 192,266,549</u>	<u>\$ 186,362,568</u>	<u>\$ 204,375,460</u>	<u>\$ 196,165,830</u>	<u>\$ 185,092,898</u>	<u>\$ 196,120,349</u>	<u>\$ 184,783,711</u>	<u>\$ 190,128,959</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>195,233,829</u>	<u>192,266,549</u>	<u>186,362,568</u>	<u>204,375,460</u>	<u>196,165,830</u>	<u>185,092,898</u>	<u>196,120,349</u>	<u>184,783,711</u>	<u>190,128,959</u>
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1. A. Cash in banks	\$ 16,298,010	\$ 9,337,734	\$ 8,078,066	\$ 10,899,575	\$ 7,977,713	\$ 12,753,439	\$ 8,317,894	\$ 9,222,351	\$ 17,214,520
B. Banks located in the United States	16,298,010	9,337,734	8,078,066	10,899,575	7,977,713	12,753,439	8,317,894	9,222,351	17,214,520
C. Other banks designated by the Commission									
2. A. Securities	191,119,664	198,072,723	194,136,217	208,981,958	198,062,922	191,942,442	197,131,400	195,127,681	192,599,136
B. In safekeeping with other banks designated by the Commission	191,119,664	198,072,723	194,136,217	208,981,958	198,062,922	191,942,442	197,131,400	195,127,681	192,599,136
3. A. Equities with registered futures commission merchants									
B. Cash									
C. Securities									
D. Unrealized gain (loss) on open futures contracts									
E. Value of long option contracts									
F. Value of short option contracts									
4. A. Amounts held by clearing organizations of foreign boards of trade									
B. Cash									
C. Securities									
D. Amount due to (from) clearing organization - daily variation									
E. Value of long option contracts									
F. Value of short option contracts									
5. A. Amounts held by members of foreign boards of trade	23,366,552	24,283,636	30,418,827	31,191,442	37,533,575	36,938,132	41,200,102	36,129,647	34,938,817
B. Cash									
C. Securities									
D. Unrealized gain (loss) on open futures contracts	2,260,225	(2,034,747)	(8,562,192)	(9,757,435)	(12,351,336)	(19,830,473)	(13,380,833)	(17,951,235)	(20,253,128)
E. Value of long option contracts	1,636,205	1,618,257	1,704,431	1,599,558	1,544,480	1,516,841	1,501,084	1,501,933	1,449,721
F. Value of short option contracts	(1,279,129)	(1,263,979)	(1,187,798)	(1,057,891)	(881,980)	(935,649)	(930,797)	(932,440)	(1,044,667)
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>\$ 233,401,527</u>	<u>\$ 230,013,624</u>	<u>\$ 224,587,551</u>	<u>\$ 241,865,207</u>	<u>\$ 231,885,374</u>	<u>\$ 222,384,732</u>	<u>\$ 233,838,850</u>	<u>\$ 223,097,937</u>	<u>\$ 224,904,399</u>
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>38,167,698</u>	<u>37,747,075</u>	<u>38,224,983</u>	<u>37,489,747</u>	<u>35,719,544</u>	<u>37,291,834</u>	<u>37,718,501</u>	<u>38,314,226</u>	<u>34,775,440</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>23,167,698</u>	<u>22,747,075</u>	<u>23,224,983</u>	<u>22,489,747</u>	<u>20,719,544</u>	<u>22,291,834</u>	<u>22,718,501</u>	<u>23,314,226</u>	<u>19,775,440</u>

ABN AMRO Clearing USA, LLC
Secured Statement Disclosures

	January 19, 2026	January 16, 2026	January 15, 2026	January 14, 2026	January 13, 2026	January 12, 2026	January 9, 2026	January 8, 2026	January 7, 2026
FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY									
	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
1.	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. A.	Net ledger balance- Foreign Futures and Foreign Option Trading - All Customers	193,238,724	193,008,216	182,101,219	186,113,309	193,564,910	183,429,181	187,081,037	181,193,176
1. B.	Cash								
	Securities (at market)								
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(19,756,159)	(17,253,812)	(18,544,672)	(12,120,693)	(10,978,926)	(12,225,606)	(14,387,415)	(15,536,495)
3.	Exchange traded options								
3. a.	Market value of open option contracts purchased on a foreign board of trade	1,455,596	1,430,215	1,430,309	1,447,569	1,476,453	1,456,432	1,413,733	1,416,596
3. b.	Market value of open contracts granted (sold) on a foreign board of trade	(1,107,922)	(1,242,525)	(1,237,451)	(1,133,189)	(1,055,952)	(1,095,767)	(1,125,836)	(1,052,131)
4.	Net equity (deficit) (add lines 1. 2. and 3.)	173,830,239	175,942,094	163,749,405	174,306,996	183,006,485	171,564,240	172,981,519	166,021,146
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	19,527	3,664	718	201	2,968	-	-	8,779
	Less: amount offset by customer securities								
		19,527	3,664	718	201	2,968	-	-	30,660
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 173,849,766	\$ 175,945,758	\$ 163,750,123	\$ 174,307,197	\$ 183,009,453	\$ 171,564,240	\$ 172,981,519	\$ 166,029,925
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	173,849,766	175,945,758	163,750,123	174,307,197	183,009,453	171,564,240	172,981,519	166,029,925
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS									
1.	Cash in banks								
1. A.	Banks located in the United States	\$ 7,387,265	\$ 6,696,784	\$ 6,813,828	\$ 3,168,762	\$ 6,184,381	\$ 5,102,816	\$ 6,693,434	\$ 4,568,537
1. B.	Other banks designated by the Commission	7,387,265	6,696,784	6,813,828	3,168,762	6,184,381	5,102,816	6,693,434	4,568,537
2.	Securities								
2. A.	In safekeeping with banks located in the United States	177,683,949	177,741,907	169,881,360	173,815,967	183,750,680	178,782,399	176,845,529	169,929,968
2. B.	In safekeeping with other banks designated by the Commission	-	177,683,949	-	177,741,907	-	173,815,967	-	162,976,484
3.	Equities with registered futures commission merchants								
3. A.	Cash	-	-	-	-	-	-	-	-
3. B.	Securities	-	-	-	-	-	-	-	-
3. C.	Unrealized gain (loss) on open futures contracts	-	-	-	-	-	-	-	-
3. D.	Value of long option contracts	-	-	-	-	-	-	-	-
3. E.	Value of short option contracts	-	-	-	-	-	-	-	-
4.	Amounts held by clearing organizations of foreign boards of trade								
4. A.	Cash	-	-	-	-	-	-	-	-
4. B.	Securities	-	-	-	-	-	-	-	-
4. C.	Amount due to (from) clearing organization - daily variation	-	-	-	-	-	-	-	-
4. D.	Value of long option contracts	-	-	-	-	-	-	-	-
4. E.	Value of short option contracts	-	-	-	-	-	-	-	-
5.	Amounts held by members of foreign boards of trade								
5. A.	Cash	43,195,755	43,404,828	43,722,351	46,527,866	40,387,170	37,838,288	40,938,231	45,035,295
5. B.	Securities								
5. C.	Unrealized gain (loss) on open futures contracts	(19,756,159)	(17,253,812)	(18,544,672)	(12,120,693)	(10,978,926)	(12,225,606)	(14,387,415)	(15,536,495)
5. D.	Value of long option contracts	1,455,596	1,430,215	1,430,309	1,447,569	1,476,453	1,456,432	1,413,733	1,416,596
5. E.	Value of short option contracts	(1,107,922)	23,787,270	(1,242,525)	26,338,706	(1,237,451)	25,370,537	(1,133,189)	(1,055,952)
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	\$ 208,858,484	\$ 210,777,397	\$ 202,065,725	\$ 211,706,282	\$ 219,763,806	\$ 209,858,562	\$ 210,377,676	\$ 204,361,770
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	35,008,718	34,831,639	38,315,602	37,399,085	36,754,353	38,294,322	37,396,157	38,331,845
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	20,008,718	19,831,639	23,315,602	22,399,085	21,754,353	23,294,322	22,396,157	23,331,845
									22,598,663

ABN AMRO Clearing USA, LLC Secured Statement Disclosures

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	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	(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	1,284,344	1,248,472	1,248,110
b.	Market value of open contracts granted (sold) on a foreign board of trade	<u>(1,239,661)</u>	<u>(1,302,533)</u>	<u>(1,532,950)</u>
4.	Net equity (deficit) (add lines 1, 2, and 3.)	173,899,193	167,193,815	172,731,187
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	595	24	10
	Less: amount offset by customer securities	<u>-</u>	<u>-</u>	<u>-</u>
		595	24	10
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 173,899,788	\$ 167,193,839	\$ 172,731,197

1.	Cash in banks				
A.	Banks located in the United States	\$ 3,374,131	\$ 5,381,827	\$ 8,567,785	
B.	Other banks designated by the Commission	-	3,374,131	-	5,381,827
2.	Securities				
A.	In safekeeping with banks located in the United States	165,973,032	160,965,071	169,919,916	
B.	In safekeeping with other banks designated by the Commission	-	165,973,032	-	160,965,071
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	52,782,603	51,677,823	46,345,050	
B.	Securities	-	-	-	-
C.	Unrealized gain (loss) on open futures contracts	(10,087,587)	(13,023,639)	(14,276,491)	
D.	Value of long option contracts	1,284,344	1,248,472	1,248,110	
E.	Value of short option contracts	(1,239,661)	42,739,699	(1,302,533)	38,600,123
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	\$ 212,086,862	\$ 204,947,021	\$ 210,271,420	
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	38,187,074	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	15,000,000	
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	23,187,074	22,753,182	22,540,223	