ABN AMRO Clearing Chicago LLC
Month End Secured Statment Disclosures

		September-2026		August-2026		July-2026		June-2026		May-2026		April-2026		March-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														
	Cash	270,949,778		264,778,866		240,588,312		191,632,237		168,404,317		153,855,833		144,805,736	
	Securities (at market)	-		-		-		-		-		-		-	
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(42,199,656)		(15,283,825)		(4,440,673)		26,711,434		63,196,164		68,331,017		77,243,934	
3.	Exchange traded options														
	Market value of open option contracts purchased on a foreign board of trade	20,166,260		26,468,792		20,359,786		11,482,722		14,120,459		14,487,057		12,239,756	
	Market value of open contracts granted (sold) on a foreign board of trade	(56,660,382)		(54,127,500)		(42,439,164)		(30,556,006)		(32,993,834)		(33,078,964)		(31,722,458)	
4.	Net equity (deficit) (add lines 1. 2. and 3.)	192,256,000		221,836,333		214,068,261		199,270,387		212,727,106		203,594,943		202,566,968	
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	33,942		37,711		1,408		1,682		36,368		579,108		29,157	
	Less: amount offset by customer securities	-		-		-		-		-		-		-	
			33,942		37,711		1,408		1,682		36,368		579,108		29,157
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	$ 192,289,942		$ 221,874,044		$ 214,069,669		$ 199,272,069		$ 212,763,474		$ 204,174,051		$ 202,596,125	
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**	**192,289,942**		**221,874,044**		**214,069,669**		**199,272,069**		**212,763,474**		**204,174,051**		**202,596,125**	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS														
1.	Cash in banks														
	Banks located in the United States	$ 4,928,240		$ 6,294,540		$ 5,676,245		$ 14,883,663		$ (2,501,891)		$ 6,524,432		$ 13,644,702	
	Other banks designated by the Commission	-	4,928,240	-	6,294,540	-	5,676,245	-	14,883,663	-	(2,501,891)	-	6,524,432	-	13,644,702
2.	Securities														
	In safekeeping with banks located in the United States	157,816,265		191,253,353		175,066,101		152,869,154		158,837,467		164,459,813		135,825,014	
	In safekeeping with other banks designated by the Commission	-	157,816,265	-	191,253,353	-	175,066,101	-	152,869,154	-	158,837,467	-	164,459,813	-	135,825,014
3.	Equities with registered futures commission merchants														
	Cash	-		-		-		-		-		-		-	
	Securities	-		-		-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	-		-		-		-		-		-		-	
	Value of long option contracts	-		-		-		-		-		-		-	
	Value of short option contracts	-	-	-	-	-	-	-	-	-	-	-	-	-	-
4.	Amounts held by clearing organizations of foreign boards of trade														
	Cash	-		-		-		-		-		-		-	
	Securities	-		-		-		-		-		-		-	
	Amount due to (from) clearing organization - daily variation	-		-		-		-		-		-		-	
	Value of long option contracts	-		-		-		-		-		-		-	
	Value of short option contracts	-	-	-	-	-	-	-	-	-	-	-	-	-	-
5.	Amounts held by members of foreign boards of trade														
	Cash	145,470,535		105,390,328		100,568,362		61,279,132		50,409,729		19,639,498		33,900,581	
	Securities	-		-		-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	(42,199,656)		(15,283,825)		(6,316,298)		26,736,457		63,196,164		68,331,017		77,243,934	
	Value of long option contracts	20,166,260		26,468,792		20,359,786		11,482,722		14,120,459		14,487,057		12,239,756	
	Value of short option contracts	(56,660,382)	66,776,757	(54,127,500)	62,447,795	(42,439,164)	72,172,686	(30,556,006)	68,942,305	(32,993,834)	94,732,518	(33,078,964)	69,378,608	(31,722,458)	91,661,813
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		$ 229,521,262		$ 259,995,688		$ 252,915,032		$ 236,695,122		$ 251,068,094		$ 240,362,853		$ 241,131,529
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**37,231,320**		**38,121,644**		**38,845,363**		**37,423,053**		**38,304,620**		**36,188,802**		**38,535,404**
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**
11.	**Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**		**22,231,320**		**23,121,644**		**23,845,363**		**22,423,053**		**23,304,620**		**21,188,802**		**23,535,404**

ABN AMRO Clearing Chicago LLC
Month End Secured Statment Disclosures

		February-2026		January-2026		December-2025		November-2025		October-2025	
	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										
	Cash	156,962,421		192,767,871		192,285,462		195,998,843		142,730,993	
	Securities (at market)	-		-		-		-		-	
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	41,782,718		2,260,225		(12,488,981)		(1,913,292)		12,337,886	
3.	Exchange traded options										
	Market value of open option contracts purchased on a foreign board of trade	3,935,208		1,636,205		1,257,996		1,192,076		740,990	
	Market value of open contracts granted (sold) on a foreign board of trade	(3,373,624)		(1,279,129)		(1,514,875)		(1,124,076)		(936,032)	
4.	Net equity (deficit) (add lines 1. 2. and 3.)	199,306,723		195,385,172		179,539,602		194,153,551		154,873,837	
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	22,132		2,470		10,792		-		3,686	
	Less: amount offset by customer securities	-		-		-		-		-	
			22,132		2,470		10,792		-		3,686
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	$ 199,328,855		$ 195,387,642		$ 179,550,394		$ 194,153,551		$ 154,877,523	
7.	**Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**	**199,328,855**		**195,387,642**		**179,550,394**		**194,153,551**		**154,877,523**	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS										
1.	Cash in banks										
	Banks located in the United States	$ 6,667,215		$ 16,298,010		$ 9,060,377		$ 12,585,277		$ 3,501,412	
	Other banks designated by the Commission	-	6,667,215	-	16,298,010	-	9,060,377	-	12,585,277	-	3,501,412
2.	Securities										
	In safekeeping with banks located in the United States	155,176,447		191,795,370		173,205,474		149,582,723		135,672,953	
	In safekeeping with other banks designated by the Commission	-	155,176,447	-	191,795,370	-	173,205,474	-	149,582,723	-	135,672,953
3.	Equities with registered futures commission merchants										
	Cash	-		-		-		-		-	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	-		-		-		-		-	
	Value of long option contracts	-		-		-		-		-	
	Value of short option contracts	-	-	-	-	-	-	-	-	-	-
4.	Amounts held by clearing organizations of foreign boards of trade										
	Cash	-		-		-		-		-	
	Securities	-		-		-		-		-	
	Amount due to (from) clearing organization - daily variation	-		-		-		-		-	
	Value of long option contracts	-		-		-		-		-	
	Value of short option contracts	-	-	-	-	-	-	-	-	-	-
5.	Amounts held by members of foreign boards of trade										
	Cash	33,712,210		23,362,678		45,600,946		74,935,976		42,651,335	
	Securities	-		-		-		-		-	
	Unrealized gain (loss) on open futures contracts	41,782,718		2,260,225		(12,488,981)		(1,913,292)		12,337,886	
	Value of long option contracts	3,935,208		1,636,205		1,257,996		1,192,076		740,990	
	Value of short option contracts	(3,373,624)	76,056,512	(1,279,129)	25,979,979	(1,514,875)	32,855,086	(1,124,076)	73,090,684	(936,032)	54,794,179
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		$ 237,900,174		$ 234,073,359		$ 215,120,937		$ 235,258,684		$ 193,968,544
9.	**Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**		**38,571,319**		**38,685,717**		**35,570,543**		**41,105,133**		**39,091,021**
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**
11.	**Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**		**23,571,319**		**23,685,717**		**20,570,543**		**26,105,133**		**24,091,021**