ABN AMRO Clearing Chicago LLC
Month End Segregation Statement Disclosure

		September-2026	August-2026	July-2026	June-2026	May-2026	April-2026	March-2026
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)							
1.	Net ledger balance							
	A Cash	$ 2,248,367,211	$ 3,276,665,710	$ 2,328,550,229	$ 2,516,262,005	$ 466,343,789	$ 2,099,268,455	$ 1,316,554,057
	B Securities (at market)	114,367,889	550,724,333	557,623,244	681,780,158	861,868,840	462,561,288	99,446,093
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	606,936,843	277,143,136	516,047,198	(166,902,792)	1,843,189,164	1,019,005,511	2,506,662,946
3.	Exchange traded options							
	A Add market value of open option contracts purchased on a contract market	122,930,970,747	128,486,555,578	118,308,357,339	119,024,908,622	137,517,756,554	115,298,768,298	90,759,639,752
	B Deduct market value of open option contracts granted (sold) on a contract market	(121,014,776,158)	(127,117,233,758)	(116,623,519,235)	(116,892,770,210)	(135,204,347,265)	(113,327,040,065)	(89,350,792,724)
4.	Net equity (deficit) (add lines 1, 2 and 3)	4,885,866,532	5,473,854,999	5,087,058,775	5,163,277,783	5,484,811,082	5,552,563,487	5,331,510,124
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	43,003,374	49,669,406	45,759,544	56,096,871	46,524,264	49,964,363	60,242,586
	Less: amount offset by customer securities	(43,003,374)	(49,669,406)	(45,759,544)	(55,960,238)	(46,524,264)	(49,964,363)	(60,242,586)
		-	-	-	136,633	-	-	-
6.	**Amount required to be segregated (add lines 4 and 5)**	**$ 4,885,866,532**	**$ 5,473,854,999**	**$ 5,087,058,775**	**$ 5,163,414,416**	**$ 5,484,811,082**	**$ 5,552,563,487**	**$ 5,331,510,124**
	FUNDS IN SEGREGATED ACCOUNTS							
7.	Deposited in segregated funds bank accounts							
	A Cash	$ 18,163,718	$ 27,878,292	$ 27,011,908	$ 35,619,580	$ 64,369,956	$ 31,736,755	$ 80,724,533
	B Securities representing investments of customers' funds (at market)	243,937,871	444,021,545	322,295,293	413,980,386	218,922,387	350,353,047	694,888,655
	C Securities held for particular customers or option customers in lieu of cash (at market)	5,023,620	-	-	-	-	-	-
8.	Margins on deposit with derivatives clearing organizations of contract markets							
	A Cash	932,000,318	638,767,924	709,844,953	232,430,095	576,276,530	986,795,593	884,043,606
	B Securities representing investments of customers' funds (at market)	2,597,615,284	2,605,739,126	2,612,956,125	2,059,158,847	2,153,996,143	2,192,075,588	2,539,185,261
	C Securities held for particular customers or option customers in lieu of cash (at market)	109,344,269	550,724,333	557,623,244	681,780,158	861,868,840	462,561,288	99,446,093
9.	Net settlement from (to) derivatives clearing organizations of contract markets	325,932,126	431,368,020	118,366,558	538,611,926	411,703,064	662,415,113	435,983,217
10.	Exchange traded options							
	A Value of open long option contracts	122,930,970,747	128,486,555,578	118,308,357,339	119,024,908,622	137,517,756,554	115,298,768,298	90,759,639,752
	B Value of open short option contracts	(121,014,776,158)	(127,117,233,758)	(116,623,519,235)	(116,892,770,210)	(135,204,347,265)	(113,327,040,065)	(89,350,792,724)
11.	Net equities with other FCMs							
	A Net liquidating equity	-	-	-	-	-	-	-
	B Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-
	C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-
12.	Segregated funds on hand	-	-	-	-	-	-	-
13.	Total amount in segregation (add lines 7 through 12)	$ 6,148,211,795	$ 6,067,821,060	$ 6,032,936,185	$ 6,093,719,404	$ 6,600,546,209	$ 6,657,665,617	$ 6,143,118,393
14.	**Excess (deficiency) funds in segregation (subtract line 6 from line 13)**	**$1,262,345,263**	**$593,966,061**	**$945,877,410**	**$930,304,988**	**$1,115,735,127**	**$1,105,102,130**	**$811,608,269**
15.	**Management Target Amount for Excess funds in segregation**	**350,000,000**	**350,000,000**	**350,000,000**	**350,000,000**	**350,000,000**	**350,000,000**	**350,000,000**
16.	**Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**	**912,345,263**	**243,966,061**	**595,877,410**	**580,304,988**	**765,735,127**	**755,102,130**	**461,608,269**

ABN AMRO Clearing Chicago LLC
Month End Segregation Statement Disclosure

February-2026	January-2026	December-2025	November-2025	October-2025
$ 2,058,613,694	$ 2,498,532,696	$ 3,972,020,315	$ 3,972,020,315	$ 3,046,022,614
403,615,909	408,638,463	791,453,085	791,453,085	900,156,382
1,343,620,793	(212,409,974)	(249,367,251)	(249,367,251)	326,069,625
83,916,737,700	86,183,444,723	87,146,173,235	87,146,173,235	93,258,964,630
(83,149,378,067)	(84,356,440,219)	(87,542,902,226)	(87,542,902,226)	(93,282,674,745)
4,573,210,029	4,521,765,689	4,117,377,158	4,117,377,158	4,248,538,506
43,661,123	95,188,028	42,670,670	42,670,670	41,696,876
(43,661,123)	(46,395,266)	(42,670,670)	(42,670,670)	(41,696,876)
-	48,792,762	-	-	-
$ 4,573,210,029	**$ 4,570,558,451**	**$ 4,117,377,158**	**$ 4,117,377,158**	**$ 4,248,538,506**
$ 33,872,043	$ 30,895,674	$ 24,570,846	$ 24,570,846	$ 32,321,605
713,450,851	415,328,805	506,955,251	506,955,251	199,680,208
-	-	-	-	-
1,032,113,789	1,407,994,098	1,012,371,034	1,012,371,034	1,232,512,541
2,609,492,908	1,754,233,672	2,102,238,838	2,102,238,838	2,469,927,236
403,615,909	408,638,463	791,453,085	791,453,085	900,156,382
(322,881,225)	(647,622,310)	769,140,326	769,140,326	437,170,255
83,916,737,700	86,183,444,723	87,146,173,235	87,146,173,235	93,258,964,630
(83,149,378,067)	(84,356,440,219)	(87,542,902,226)	(87,542,902,226)	(93,282,674,745)
-	-	-	-	-
-	-	-	-	-
-	-	-	-	-
-	-	-	-	-
$ 5,237,023,908	$ 5,196,472,906	$ 4,810,000,389	$ 4,810,000,389	$ 5,248,058,112
$663,813,879	**$625,914,455**	**$692,623,231**	**$692,623,231**	**$999,519,606**
350,000,000	**350,000,000**	**350,000,000**	**350,000,000**	**350,000,000**
313,813,879	**275,914,455**	**342,623,231**	**342,623,231**	**649,519,606**