## SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: $2,022,806,273
   - B. Securities (at market): $2,538,137,899

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $688,749,335

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $218,833,646
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $(141,147,335)

4. Net equity (deficit) (add lines 1, 2, and 3): $5,327,379,818

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount: $27,360,268
   - Less: amount offset by customer owned securities: $(27,143,223)

6. Amount required to be segregated (add lines 4 and 5): $5,327,596,863

## FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: $360,578,880
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $804,068,498

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $2,505,118,047
   - B. Securities representing investments of customers' funds (at market): $348,742,238
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $1,734,069,401

9. Net settlement from (to) derivatives clearing organizations of contract markets: $468,326

10. Exchange traded options
    - A. Value of open long option contracts: $218,833,646
    - B. Value of open short option contracts: $(141,147,335)

11. Net equities with other FCMs
    - A. Net liquidating equity: $0
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. Segregated funds on hand (describe): $0

13. Total amount in segregation (add lines 7 through 12): $5,830,731,701

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $503,134,638

15. Management Target Amount for Excess funds in segregation: $425,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount: $78,134,638

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### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance
   with Commission regulation 32.6
      $ ____________________________ 7200

2. Funds in segregated accounts
   A. Cash                     $ ____________________________ 7210
   B. Securities (at market)   ____________________________ 7220
   C. Total                   ____________________________ 7230

3. Excess (deficiency) funds in segregation
   (subtract line 2.C from line 1)  $ ____________________________ 7240
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$723,957,408</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$466,807,146</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>$254,784,944</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open option contracts purchased on a foreign board of trade</td>
<td>$104,125,421</td>
</tr>
<tr>
<td>B. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>($8,509,630)</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>$1,541,165,289</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$3,546,597</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>($3,405,370)</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>$1,541,306,516</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>$1,541,306,516</td>
</tr>
</tbody>
</table>
## Statement of Secured Amounts and Funds Held in Separate Accounts

Pursuant to Commission Regulation 30.7

### Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in banks**
   - A. Banks located in the United States
     - Amount: $531,446,302
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 0

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - Amount: $333,255,502
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 0

3. **Equities with registered futures commission merchants**
   - A. Cash
     - Amount: $7580
   - B. Securities
     - Amount: 0
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: 0
   - D. Value of long option contracts
     - Amount: 0
   - E. Value of short option contracts
     - Amount: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Name(s): ICE CLEAR EUROPE
     - A. Cash
     - Amount: 0
   - B. Securities
     - Amount: 0
   - C. Amount due to (from) clearing organizations - daily variation
     - Amount: 0
   - D. Value of long option contracts
     - Amount: 0
   - E. Value of short option contracts
     - Amount: 0

5. **Amounts held by members of foreign boards of trade**
   - Name(s): UBS London, Australia, BMO
     - A. Cash
     - Amount: 291,497,824
   - B. Securities
     - Amount: 420,473,606
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: 254,784,944
   - D. Value of long option contracts
     - Amount: 104,125,421
   - E. Value of short option contracts
     - Amount: (8,509,630)

6. **Amounts with other depositories designated by a foreign board of trade**
   - Name(s): 0
     - A. Cash
     - Amount: 0
   - B. Securities
     - Amount: 0
   - C. Unrealized gain (loss) on open futures contracts
     - Amount: 0
   - D. Value of long option contracts
     - Amount: 0
   - E. Value of short option contracts
     - Amount: 0

7. **Segregated funds on hand**
   - Name(s): 0

8. **Total funds in separate section 30.7 accounts**
   - Amount: $1,927,073,969

9. **Excess (deficiency) setAside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 fromLine 8)**
   - Amount: $385,767,453

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - Amount: $300,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Amount: $85,767,453
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. **Cash**: $342,378,469
   - B. **Securities (at market)**: 242,156,473

2. **Net unrealized profit (loss) in open cleared swaps**: 88,198,036

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): (0)

4. **Net equity (deficit) (add lines 1, 2, and 3)**: $672,772,978

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Debited balances - gross amount: $1,057,507
   - Less: amount offset by customer owned securities: (1,017,624)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $672,732,978

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. **Cash**: $136,910,553
   - B. **Securities representing investments of cleared swaps customers' funds (at market)**: 150,000,000
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 75,848,519

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. **Cash**: 407,974,015
   - B. **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 166,307,954

9. **Net settlement from (to) derivatives clearing organizations**: (1,609,105)

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: (0)

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**: 8890
    - B. **Securities representing investments of cleared swaps customers' funds (at market)**: 8700
    - C. **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 8710

12. **Cleared swaps customer funds on hand (describe: )**: 8715

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $935,431,936

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $262,659,075

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $200,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**: $62,659,075

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