

Items on this page to be reported by: Futures Commission Merchant

NET CAPITAL REQUIRED

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin \$ 8,856,110,823 7415

ii. Enter 8% of line A.i \$ 708,488,866 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 620,020,307 7435

iv. Enter 8% of line A.iii \$ 49,601,625 7445

v. Amount of uncleared swap margin \$ 7446 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v \$ 7447 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. \$ 758,090,491 7455

B. Minimum Dollar Amount Requirement \$ 1,000,000 7465

C. Other NFA Requirement \$ 7475 7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A.vii., B or C \$ 758,090,491 7490

Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760.

The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C . . . \$ 833,899,539 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,899,558,951	7010
B. Securities (at market)	\$	872,495,022	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(148,222,598)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	121,666,694	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(75,193,826)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	2,670,304,243	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	38,665,316	7045
Less: amount offset by customer owned securities	\$	(38,608,267)	7047
	\$	57,049	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	2,670,361,292	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	562,546,269	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	676,892,844	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	1,338,104,961	7100
B. Securities representing investments of customers' funds (at market)	\$	0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	195,602,179	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	49,464,600	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	121,666,694	7132
B. Value of open short option contracts	\$	(75,193,826)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	145,713	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	2,869,229,434	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	198,868,142	7190
15. Management Target Amount for Excess funds in segregation	\$	133,518,065	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	65,350,077	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$ 5,782,839,852	8500
B. Securities (at market)	.....	\$ 1,568,363,031	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ (1,021,686,489)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ ( )	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 6,329,516,394	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 327,170	8560
Less: amount offset by customer owned securities	.....	\$ (304,784)	8570
		\$ 22,386	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 6,329,538,780	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 373,173,856	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 129,161,718	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 4,964,738,657	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$ 0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 1,439,201,313	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (76,512,399)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	8670
B. Value of open cleared swaps short option contracts	.....	\$ ( )	8680
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	8690
B. Securities representing investment 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)	.....	\$ 6,829,763,145	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 500,224,365	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 316,476,939	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 183,747,426	8770

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

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1. Amount required to be segregated in accordance with 17 CFR 32.6	\$ _____	7200
2. Funds/property in segregated accounts		
A. Cash	\$ _____	7210
B. Securities (at market value)	\$ _____	7220
C. Total funds/property in segregated accounts	\$ _____	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$ _____	7240

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,332,569,480	7315
B. Securities (at market)	\$	915,635,807	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(1,328,031,463)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	6,384,873	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(4,674,100)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	2,921,884,597	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	4,819,160	7351
Less: amount offset by customer owned securities	\$	(4,816,193)	7352
	\$	2,967	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	2,921,887,564	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	2,921,887,564	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	11,515,611	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CITIBANK LONDON SYDNEY	\$	127,217,681	7520
			7510
	\$		138,733,292
			7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	915,635,807	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7550
			7560
	\$		915,635,807
			7570
3. Equities with registered futures commission merchants			
A. Cash			
	\$		7580
B. Securities			
	\$		7590
C. Unrealized gain (loss) on open futures contracts			
	\$		7600
D. Value of long option contracts			
	\$		7610
E. Value of short option contracts			
	\$(		7615
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			7630
A. Cash			
	\$		7640
B. Securities			
	\$		7650
C. Amount due to (from) clearing organizations - daily variation			
	\$		7660
D. Value of long option contracts			
	\$		7670
E. Value of short option contracts			
	\$(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): CS SECURITIES (EUROPE) LLC			7690
A. Cash			
	\$	4,378,377,249	7700
B. Securities			
	\$	0	7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(1,426,271,406)	7720
D. Value of long option contracts			
	\$	6,384,873	7730
E. Value of short option contracts			
	\$(	(4,674,100)	7735
			7740
	\$		2,953,816,616
			7750
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	\$		7760
			7770
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		4,008,185,715
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		1,086,298,151
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		146,094,378
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		940,203,773
			7785