

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 \$ 7,205,939,625 7415

ii. Enter 8% of line A.i \$ 576,475,170 7425

iii. Amount of Non-Customer Risk

Maintenance Margin \$ 599,379,352 7435

iv. Enter 8% of line A.iii \$ 47,950,348 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. \$ 624,425,518 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 \$ 624,425,518 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 . . . \$ 686,868,070 7495

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SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash \$	1,255,929,444	7010
B. Securities (at market) \$	633,617,689	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	81,448,506	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	101,699,793	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$ (	78,130,600)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	1,994,564,832	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	1,259,819	7045
Less: amount offset by customer owned securities	..... \$ (	667,770)	7047
		592,049	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	1,995,156,881	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	482,157,112	7070
B. Securities representing investments of customers' funds (at market)	..... \$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	485,989,210	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	1,001,982,744	7100
B. Securities representing investments of customers' funds (at market)	..... \$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	..... \$	147,628,479	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	37,299,045	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	101,699,793	7132
B. Value of open short option contracts	..... \$ (	78,130,600)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	157,208	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)	..... \$	2,178,782,991	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	183,626,110	7190
15. Management Target Amount for Excess funds in segregation	..... \$	99,757,844	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	83,868,266	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	\$	6,602,098,811	8500
B. Securities (at market)	\$	1,143,262,009	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(2,741,671,322)	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)	\$	5,003,689,498	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	51,508,665	8560
Less: amount offset by customer owned securities	\$	(40,097,470)	8570
	\$	11,411,195	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	5,015,100,693	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	309,487,616	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	126,364,091	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	4,563,746,454	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	1,016,897,918	8650
9. Net settlement from (to) derivatives clearing organizations	\$	(301,581,890)	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)	\$	5,714,914,189	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	699,813,496	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	250,755,035	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	449,058,461	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	\$		<u>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	3,064,331,277	<u>7315</u>
B. Securities (at market)	\$	167,198,024	<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(1,347,807,124)	<u>7325</u>
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	7,533,908	<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(718,489)	<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	1,890,537,596	<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	1,664,913	<u>7351</u>
Less: amount offset by customer owned securities	\$	(1,307,689)	<u>7352</u>
	\$	357,224	<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,890,894,820	<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,890,894,820	<u>7360</u>

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	\$	10,099,024	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CITIBANK LONDON SYDNEY	7510	\$ 243,223,205	7520
		\$ 253,322,229	7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$	167,198,024	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	7550	\$	7560
		\$ 167,198,024	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			
	\$	3,573,219,310	7700
B. Securities			
	\$		7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(1,434,557,509)	7720
D. Value of long option contracts			
	\$	7,533,908	7730
E. Value of short option contracts			
	\$(	(718,489)	7735
		\$ 2,145,477,220	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	7750		
		\$	7760
7. Segregated funds on hand (describe:)			
		\$	7765
8. Total funds in separate 17 CFR 30.7 accounts			
		\$ 2,565,997,473	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$ 675,102,653	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
		\$ 94,544,742	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
		\$ 580,557,911	7785