

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 . . . . . \$ 0 7415

ii. Enter 8% of line A.i . . . . . \$ 0 7425

iii. Amount of Non-Customer Risk

Maintenance Margin . . . . . \$ 578,352,670 7435

iv. Enter 8% of line A.iii . . . . . \$ 46,268,214 7445

v. Amount of uncleared swap margin . . . . . \$ 7446

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

vii. Enter the sum of Lines Aii, A.iv and A.vi. . . . . \$ 46,268,214 7455

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

C. Other NFA Requirement . . . . . \$ 7475

**D. Minimum CFTC Net Capital Requirement.**

Enter the greatest of lines A.vii., B or C . . . . . \$ 46,268,214 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 . . . \$ 50,895,035 7495

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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	.....	\$	<u>7010</u>
B. Securities (at market)	.....	\$	<u>7020</u>
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	.....	\$	<u>7030</u>
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	.....	\$	<u>7032</u>
B. Deduct market value of open option contracts granted (sold) on a contract market	.....	\$	<u>(7033)</u>
4. Net equity (deficit) (total of Lines 1, 2, and 3)	.....	\$	<u>7040</u>
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	<u>178,515 7045</u>
Less: amount offset by customer owned securities	.....	\$	<u>(178,515) 7047</u>
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	<u>0 7060</u>

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	<u>3,031,765 7070</u>
B. Securities representing investments of customers' funds (at market)	.....	\$	<u>7080</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>7090</u>
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	.....	\$	<u>7100</u>
B. Securities representing investments of customers' funds (at market)	.....	\$	<u>7110</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>7120</u>
9. Net settlement from (to) derivatives clearing organizations of contract markets	.....	\$	<u>7130</u>
10. Exchange traded options			
A. Value of open long option contracts	.....	\$	<u>7132</u>
B. Value of open short option contracts	.....	\$	<u>(7133)</u>
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	<u>7140</u>
B. Securities representing investments of customers' funds (at market)	.....	\$	<u>7160</u>
C. Securities held for particular customers or option customers in lieu of cash (at market)	.....	\$	<u>7170</u>
12. Segregated funds on hand (describe: _____)	.....	\$	<u>7150</u>
13. Total amount in segregation (add lines 7 through 12)	.....	\$	<u>3,031,765 7180</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	<u>3,031,765 7190</u>
15. Management Target Amount for Excess funds in segregation	.....	\$	<u>1 7194</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	.....	\$	<u>3,031,764 7198</u>

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	.....	\$	8500
B. Securities (at market)	.....	\$	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$	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)	.....	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$	6,246 8560
Less: amount offset by customer owned securities	.....	\$ (	6,246) 8570
		\$	0 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$	0 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$	1,375,282 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)	.....	\$	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$	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)	.....	\$	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$	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)	.....	\$	1,375,282 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$	1,375,282 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$	1 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$	1,375,281 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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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	2,824,014	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): Royal Bank of Canada	7510	\$	7520
			2,824,014
			7530
2. Securities			
A. In safekeeping with banks located in the United States			
	\$		7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	7550	\$	7560
			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): Credit Suisse Canada Inc.	7690		
A. Cash			
	\$		7700
B. Securities			
	\$		7710
C. Unrealized gain (loss) on open futures contracts			
	\$		7720
D. Value of long option contracts			
	\$		7730
E. Value of short option contracts			
	\$(		7735
			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			
	\$	2,824,014	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$	2,824,014
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	1	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	2,824,013	7785