

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 . . . . . \$ 2,267,132,122 7415

ii. Enter 8% of line A.i . . . . . \$ 181,370,570 7425

iii. Amount of Non-Customer Risk

Maintenance Margin . . . . . \$ 600,468,003 7435

iv. Enter 8% of line A.iii . . . . . \$ 48,037,440 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. . . . . \$ 229,408,010 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 . . . . . \$ 229,408,010 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 . . . \$ 252,348,811 7495

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**SEGREGATION REQUIREMENTS**

1. Net ledger balance			
A. Cash	..... \$	161,179,283	7010
B. Securities (at market)	..... \$	106,339,228	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	..... \$	(19,203,417)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	..... \$	17,073,329	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	..... \$	(19,637,626)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	..... \$	245,750,797	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	..... \$	11,605	7045
Less: amount offset by customer owned securities	..... \$	(2)	7047
		11,603	7050
6. Amount required to be segregated (add lines 4 and 5)	..... \$	245,762,400	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	..... \$	25,998,150	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)	..... \$	105,476,527	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	..... \$	283,332,000	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)	..... \$	862,700	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	..... \$	(8,760,059)	7130
10. Exchange traded options			
A. Value of open long option contracts	..... \$	17,073,329	7132
B. Value of open short option contracts	..... \$	(19,637,626)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	..... \$	9,606	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)	..... \$	404,354,627	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	..... \$	158,592,227	7190
15. Management Target Amount for Excess funds in segregation	..... \$	12,288,120	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	..... \$	146,304,107	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	\$	5,875,306,170	8500
B. Securities (at market)	\$	30,303,985	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	(3,825,250,317)	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)	\$	2,080,359,838	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	98,972	8560
Less: amount offset by customer owned securities	\$	( 1 )	8570
	\$	98,971	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	2,080,458,809	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	759,437,267	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	\$	2,004,054,366	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)	\$	30,303,985	8650
9. Net settlement from (to) derivatives clearing organizations	\$	115,966,471	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)	\$	2,909,762,089	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	829,303,280	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	104,022,940	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	725,280,340	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	\$	76,312,399	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): CITIBANK LONDON SYDNEY	\$	296,913,900	7520
			7510
			373,226,299
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	3,268,474	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):	\$		7560
			7550
			3,268,474
			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	\$	646,453,976	7700
B. Securities	\$		7710
C. Unrealized gain (loss) on open futures contracts	\$	(141,200,643)	7720
D. Value of long option contracts	\$		7730
E. Value of short option contracts	\$(		7735
			505,253,333
			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			
	\$	881,748,106	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	294,101,253	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	29,382,343	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	264,718,910	7785