

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 \$ 627,329,995 7435

iv. Enter 8% of line A.iii \$ 50,186,400 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. \$ 50,186,400 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 \$ 50,186,400 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 . . . \$ 55,205,040 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>180,097</u> <u>7045</u>
Less: amount offset by customer owned securities	.....	\$	(<u>180,097</u>) <u>7047</u> \$ <u>0</u> <u>7050</u>
6. Amount required to be segregated (add lines 4 and 5)	.....	\$	<u>0</u> <u>7060</u>

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	.....	\$	<u>22,603,709</u> <u>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>22,603,709</u> <u>7180</u>
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	.....	\$	<u>22,603,709</u> <u>7190</u>
15. Management Target Amount for Excess funds in segregation	.....	\$	<u>1</u> <u>7194</u>
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	.....	\$	<u>22,603,708</u> <u>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	8,438	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)	8,438	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	6,257	8560	
Less: amount offset by customer owned securities	(6,257)	8570	0
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	8,438	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	2,450,879	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)	2,450,879	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	2,442,441	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	422	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	2,442,019	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	\$	4,164,777	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s): Royal Bank of Canada	7510	\$ 2,430,926	7520
			\$ 6,595,703 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			
	\$	2,031,758	7700
B. Securities			
	\$		7710
C. Unrealized gain (loss) on open futures contracts			
	\$	(2,018,398)	7720
D. Value of long option contracts			
	\$		7730
E. Value of short option contracts			
	\$	()	7735
			\$ 13,360 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			
			\$ 6,609,063 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)			\$ 6,609,063 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			
			\$ 6,609,062 7785