

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

SEGREGATION REQUIREMENTS

1. Net ledger balance

A. Cash	\$ _____	7010
B. Securities (at market)	\$ _____	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$ _____	7030

3. Exchange traded options

A. Add market value of open option contracts purchased on a contract market	\$ _____	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$ _____	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$ _____	7040

5. Accounts liquidating to a deficit and accounts with debit balances

- gross amount	\$ _____	7045		
Less: amount offset by customer owned securities	\$ (_____)	7047	\$ _____	7050
6. Amount required to be segregated (add lines 4 and 5)	\$ _____	7060		

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts

A. Cash	\$ _____	5,657,580	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)	\$ _____	7090	

8. Margins on deposit with derivatives clearing organizations of contract markets

A. Cash	\$ _____	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)	\$ _____	7120

9. Net settlement from (to) derivatives clearing organizations of contract markets

\$ _____	7130
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10. Exchange traded options

A. Value of open long option contracts	\$ _____	7132
B. Value of open short option contracts	\$ (_____)	7133

11. Net equities with other FCMs

A. Net liquidating equity	\$ _____	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
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13. Total amount in segregation (add lines 7 through 12)

\$ _____	5,657,580	7180
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14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)

\$ _____	5,657,580	7190
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15. Management Target Amount for Excess funds in segregation

\$ _____	3,000,000	7194
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16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

\$ _____	2,657,580	7198
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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	\$ 8560
Less: amount offset by customer owned securities	\$ (8570) \$ 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$ 8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	\$ 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)	\$ 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$ 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$ 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$ 8770

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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

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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 \$ 7305

1. Net ledger balance - Foreign futures and foreign option trading - All Customers
A. Cash \$ 7315
B. Securities (at market) \$ 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade \$ 7325

3. Exchange traded options
A. Market value of open option contracts purchased on a foreign board of trade \$ 7335
B. Market value of open contracts granted (sold) on a foreign board of trade \$ 7337

4. Net equity (deficit)(add lines 1. 2. and 3.) \$ 7345

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount \$ 7351
Less: amount offset by customer owned securities \$ 7352 \$ 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) \$ 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. \$ 7360

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States	\$	7500			
B. Other banks qualified under 17 CFR. 30.7					
Name(s):	7510	\$	7520	\$	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):	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
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7. Segregated funds on hand (describe:)	\$	7765
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8. Total funds in separate 17 CFR 30.7 accounts	\$	7770
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9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)	\$	7380
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10. Management target amount for excess funds in separate 17 CFR 30.7 accounts	\$	7780
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11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess	\$	7785
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