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 . . . . . $ 0 7435

iv. Enter 8% of line A.iii . . . . . $ 0 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. . . . . $ 0 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 . . . . . $ 1,000,000 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 . . . $ 1,500,000 7495

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 0	7010
B. Securities (at market)		$ 0	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		$ 0	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		$ 0	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		$ (0)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)		$ 0	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)		$ 0	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		$ 0	7070
B. Securities representing investments of customers' funds (at market)		$ 0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 0	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		$ 0	7100
B. Securities representing investments of customers' funds (at market)		$ 0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 0	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		$ 0	7130
10. Exchange traded options			
A. Value of open long option contracts		$ 0	7132
B. Value of open short option contracts		$ (0)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		$ 0	7140
B. Securities representing investments of customers' funds (at market)		$ 0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 0	7170
12. Segregated funds on hand (describe:)		$	7150
13. Total amount in segregation (add lines 7 through 12)		$ 0	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		$ 0	7190
15. Management Target Amount for Excess funds in segregation		$ 0	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		$ 0	7198

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 0	8500
B. Securities (at market)		$ 0	8510
2. Net unrealized profit (loss) in open cleared swaps		$ 0	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		$ 0	8530
B. Market value of open cleared swaps option contracts granted (sold)		$ (0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		$ 0	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)		$ 0	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 0	8600
B. Securities representing investment of cleared swaps customers' funds (at market)		$ 0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		$ 0	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		$ 0	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		$ 0	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		$ 0	8670
B. Value of open cleared swaps short option contracts		$ (0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		$ 0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)		$ 0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		$ 0	8710
12. Cleared swaps customer funds on hand (describe:)		$ 0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)		$ 0	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)		$ 0	8730
15. Management target amount for excess funds in cleared swaps segregated accounts		$ 0	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		$ 0	8770

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

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

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

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

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		$ 0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash		$ 0	7315
B. Securities (at market)		$ 0	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		$ 0	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.)		$ 0	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)		$ 0	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		$ 0	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States		$ 0	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s):	7510	$ 0	7520	$ 0 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
7. Segregated funds on hand (describe:)				$ 7765
8. Total funds in separate 17 CFR 30.7 accounts				$ 0 7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				$ 0 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				$ 0 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				$ 0 7785