

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
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	\$ _____	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
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
13. Total amount in segregation (add lines 7 through 12)	\$ _____	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ _____	7190
15. Management Target Amount for Excess funds in segregation	\$ _____	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ _____	7198

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

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)
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