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## **PART 249 — FORMS, SECURITIES EXCHANGE ACT OF 1934**

17. The authority citation for part 249 continues to read, in part, as follows:

**Authority:** 15 U.S.C. 78a *et seq.* and 7201 *et seq.*; 12 U.S.C. 5461 *et seq.*; 18 U.S.C. 1350; Sec. 953(b), Pub. L. 111-203, 124 Stat. 1904; Sec. 102(a)(3), Pub. L. 112-106, 126 Stat. 309 (2012); Sec. 107, Pub. L. 112-106, 126 Stat. 313 (2012), and Sec. 72001, Pub. L. 114-94, 129 Stat. 1312 (2015), unless otherwise noted.

\* \* \* \* \*

18. Subpart G is amended by revising the heading to read as follows:

### **Subpart G — Forms for Reports To Be Made by Certain Exchange Members, Brokers, Dealers, Security-Based Swap Dealers, and Major Security-Based Swap Participants**

\* \* \* \* \*

19. Section 249.617 is revised to read as follows:

**§ 249.617 Form X-17A-5, information required of certain brokers, dealers, security-based swap dealers, and major security-based swap participants pursuant to sections 15F and 17 of the Securities Exchange Act of 1934 and §§ 240.17a-5, 240.17a-10, 240.17a-11, 240.17a-12, and 240.18a-7 of this chapter, as applicable.**

Appropriate parts of Form X-17A-5, as applicable, shall be used by brokers, dealers, security-based swap dealers, and major security-based swap participants required to file reports under §§ 240.17a-5, 240.17a-10, 240.17a-11, 240.17a-12, and 240.18a-7 of this chapter, as applicable.

20. Part III of Form X-17A-5 (referenced in § 249.617 of this chapter) is revised to read as follows:

**Note:** The text of Part III of Form X-17A-5 does not and this amendment will not appear in the Code of Federal Regulations.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

ANNUAL REPORTS  
FORM X-17A-5  
PART III

OMB APPROVAL
OMB Number: Expires: Estimated average burden hours per response:
SEC FILE NUMBER

FACING PAGE

Information Required Pursuant to Rules 17a-5, 17a-12, and 18a-7 under the Securities Exchange Act of 1934

FILING FOR THE PERIOD BEGINNING \_\_\_\_\_ AND ENDING \_\_\_\_\_  
MM/DD/YY MM/DD/YY

A. REGISTRANT IDENTIFICATION

NAME OF FIRM: \_\_\_\_\_

TYPE OF REGISTRANT (check all applicable boxes):

- Broker-dealer     Security-based swap dealer     Major security-based swap participant  
 Check here if respondent is also an OTC derivatives dealer

ADDRESS OF PRINCIPAL PLACE OF BUSINESS: (Do not use a P.O. box no.)

\_\_\_\_\_  
(No. and Street)

\_\_\_\_\_  
(City) (State) (Zip Code)

PERSON TO CONTACT WITH REGARD TO THIS FILING

\_\_\_\_\_  
(Name) (Area Code - Telephone Number) (Email Address)

B. ACCOUNTANT IDENTIFICATION

INDEPENDENT PUBLIC ACCOUNTANT whose reports are contained in this filing\*

\_\_\_\_\_  
(Name - If individual, state last, first, and middle name)

\_\_\_\_\_  
(Address) (City) (State) (Zip Code)

\_\_\_\_\_  
(Date of Registration with PCAOB)(if applicable) (PCAOB Registration Number, if applicable)

FOR OFFICIAL USE ONLY

\* Claims for exemption from the requirement that the annual reports be covered by the reports of an independent public accountant must be supported by a statement of facts and circumstances relied on as the basis of the exemption. See 17 CFR 240.17a-5(e)(1)(ii), if applicable.

Persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

**OATH OR AFFIRMATION**

I, \_\_\_\_\_, swear (or affirm) that, to the best of my knowledge and belief, the financial report pertaining to the firm of \_\_\_\_\_, as of \_\_\_\_\_, 2\_\_\_\_\_, is true and correct. I further swear (or affirm) that neither the company nor any partner, officer, director, or equivalent person, as the case may be, has any proprietary interest in any account classified solely as that of a customer.

Signature: \_\_\_\_\_  
Title: \_\_\_\_\_

\_\_\_\_\_  
Notary Public

**This filing\*\* contains (check all applicable boxes):**

- (a) Statement of financial condition.
- (b) Notes to consolidated statement of financial condition.
- (c) Statement of income (loss) or, if there is other comprehensive income in the period(s) presented, a statement of comprehensive income (as defined in § 210.1-02 of Regulation S-X).
- (d) Statement of cash flows.
- (e) Statement of changes in stockholders' or partners' or sole proprietor's equity.
- (f) Statement of changes in liabilities subordinated to claims of creditors.
- (g) Notes to consolidated financial statements.
- (h) Computation of net capital under 17 CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable.
- (i) Computation of tangible net worth under 17 CFR 240.18a-2.
- (j) Computation for determination of customer reserve requirements pursuant to Exhibit A to 17 CFR 240.15c3-3.
- (k) Computation for determination of security-based swap reserve requirements pursuant to Exhibit B to 17 CFR 240.15c3-3 or Exhibit A to 17 CFR 240.18a-4, as applicable.
- (l) Computation for Determination of PAB Requirements under Exhibit A to § 240.15c3-3.
- (m) Information relating to possession or control requirements for customers under 17 CFR 240.15c3-3.
- (n) Information relating to possession or control requirements for security-based swap customers under 17 CFR 240.15c3-3(p)(2) or 17 CFR 240.18a-4, as applicable.
- (o) Reconciliations, including appropriate explanations, of the FOCUS Report with computation of net capital or tangible net worth under 17 CFR 240.15c3-1, 17 CFR 240.18a-1, or 17 CFR 240.18a-2, as applicable, and the reserve requirements under 17 CFR 240.15c3-3 or 17 CFR 240.18a-4, as applicable, if material differences exist, or a statement that no material differences exist.
- (p) Summary of financial data for subsidiaries not consolidated in the statement of financial condition.
- (q) Oath or affirmation in accordance with 17 CFR 240.17a-5, 17 CFR 240.17a-12, or 17 CFR 240.18a-7, as applicable.
- (r) Compliance report in accordance with 17 CFR 240.17a-5 or 17 CFR 240.18a-7, as applicable.
- (s) Exemption report in accordance with 17 CFR 240.17a-5 or 17 CFR 240.18a-7, as applicable.
- (t) Independent public accountant's report based on an examination of the statement of financial condition.
- (u) Independent public accountant's report based on an examination of the financial report or financial statements under 17 CFR 240.17a-5, 17 CFR 240.18a-7, or 17 CFR 240.17a-12, as applicable.
- (v) Independent public accountant's report based on an examination of certain statements in the compliance report under 17 CFR 240.17a-5 or 17 CFR 240.18a-7, as applicable.
- (w) Independent public accountant's report based on a review of the exemption report under 17 CFR 240.17a-5 or 17 CFR 240.18a-7, as applicable.
- (x) Supplemental reports on applying agreed-upon procedures, in accordance with 17 CFR 240.15c3-1e or 17 CFR 240.17a-12, as applicable.
- (y) Report describing any material inadequacies found to exist or found to have existed since the date of the previous audit, or a statement that no material inadequacies exist, under 17 CFR 240.17a-12(k).
- (z) Other: \_\_\_\_\_

**\*\*To request confidential treatment of certain portions of this filing, see 17 CFR 240.17a-5(e)(3) or 17 CFR 240.18a-7(d)(2), as applicable.**

21. Part II of Form X-17A-5 and the instructions thereto (referenced in § 249.617 of this chapter) are revised to read as follows:

**Note:** The text of Part II of Form X-17A-5 and the instructions thereto do not and this amendment will not appear in the Code of Federal Regulations.

UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
 FOCUS REPORT (FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT)  
 Part II 11

OMB APPROVAL	
OMB Number: 3235-0123	
Expires:	
Estimated average burden hours per response:	

(Please read instructions before preparing Form)

This report is being filed by a/an:

- 1) Broker-dealer not registered as an SBSD or MSBSP (stand-alone broker-dealer) .....  12000
  - 2) Broker-dealer registered as an SBSD (broker-dealer SBSD).....  12001
  - 3) Broker-dealer registered as an MSBSP (broker-dealer MSBSP) .....  12002
  - 4) SBSD without a prudential regulator and not registered as a broker-dealer (stand-alone SBSD).....  12003
  - 5) MSBSP without a prudential regulator and not registered as a broker-dealer (stand-alone MSBSP) .....  12004
- Check here if respondent is an OTC derivatives dealer .....  12005

This report is being filed by a: Firm authorized to use models  12006 U.S. person  12007 Non- U.S. person  12008

This report is being filed pursuant to (check applicable block(s)):

- 1) Rule 17a-5(a) .....  16
- 2) Rule 17a-5(b) .....  17
- 3) Special request by DEA or the Commission.....  19
- 4) Rule 18a-7.....  99
- 5) Other (explain: \_\_\_\_\_).....  26

NAME OF REPORTING ENTITY	SEC FILE NO.
_____ 13	_____ 14
ADDRESS OF PRINCIPAL PLACE OF BUSINESS (Do not use P.O. Box No.)	FIRM ID NO.
_____ 20	_____ 15
(No. and Street)	FOR PERIOD BEGINNING (MM/DD/YY)
(City) 21 (State/Province) 22 (Zip Code) 23	AND ENDING (MM/DD/YY) 24
(Country) 12009	_____ 25

NAME OF PERSON TO CONTACT IN REGARD TO THIS REPORT	EMAIL ADDRESS	(AREA CODE) TELEPHONE NO.
_____ 30	_____ 12010	_____ 31
NAME(S) OF SUBSIDIARIES OR AFFILIATES CONSOLIDATED IN THIS REPORT	OFFICIAL USE	
_____ 32	_____ 33	
_____ 34	_____ 35	
_____ 36	_____ 37	
_____ 38	_____ 39	

Is this report consolidated or unconsolidated? ..... Consolidated  198 Unconsolidated  199  
 Does respondent carry its own customer or security-based swap customer accounts? ..... Yes  40 No  41  
 Check here if respondent is filing an audited report .....  42

**EXECUTION:** The registrant submitting this Form and its attachments and the person(s) by whom it is executed represent hereby that all information contained therein is true, correct and complete. It is understood that all required items, statements, and schedules are considered integral parts of this Form and that the submission of any amendment represents that all unamended items, statements, and schedules remain true, correct and complete as previously submitted.

Dated the \_\_\_\_\_ day of \_\_\_\_\_, 2\_\_\_\_\_.

Signatures of:	Names of:
1) _____ Principal Executive Officer or Comparable Officer	_____ 12011 Principal Executive Officer or Comparable Officer
2) _____ Principal Financial Officer or Comparable Officer	_____ 12012 Principal Financial Officer or Comparable Officer
3) _____ Principal Operations Officer or Comparable Officer	_____ 12013 Principal Operations Officer or Comparable Officer

ATTENTION: Intentional misstatements and/or omissions of facts constitute federal criminal violations. (See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).)

Name of Firm: \_\_\_\_\_  
 As of: \_\_\_\_\_

Persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

STATEMENT OF FINANCIAL CONDITION

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSD  
Broker-Dealer SBSD  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

**ASSETS**

<u>Assets</u>	<u>Allowable</u>	<u>Non-Allowable</u>	<u>Total</u>
1. Cash.....	\$ 200	\$ 12014	\$ 750
2. Cash segregated in compliance with federal and other regulations.....	\$ 210		\$ 760
3. Receivables from brokers/dealers and clearing organizations			
A. Failed to deliver			
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a.....	\$ 220		
2. Other.....	\$ 230		\$ 770
B. Securities borrowed			
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a.....	\$ 240		
2. Other.....	\$ 250		\$ 780
C. Omnibus accounts			
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a.....	\$ 260		
2. Other.....	\$ 270		\$ 790
D. Clearing organizations			
1. Includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA.....	\$ 280		
2. Other.....	\$ 290		\$ 800
E. Other.....	\$ 300	\$ 550	\$ 810
4. Receivables from customers			
A. Securities accounts			
1. Cash and fully secured accounts.....	\$ 310		
2. Partly secured accounts.....	\$ 320	\$ 560	
3. Unsecured accounts.....		\$ 570	
B. Commodity accounts.....	\$ 330	\$ 580	
C. Allowance for doubtful accounts.....	\$ ( ) 335	\$ ( ) 590	\$ 820
5. Receivables from non-customers			
A. Cash and fully secured accounts.....	\$ 340		
B. Partly secured and unsecured accounts.....	\$ 350	\$ 600	\$ 830
6. Excess cash collateral pledged on derivative transactions.....	\$ 12015	\$ 12016	\$ 12017
7. Securities purchased under agreements to resell.....	\$ 360	\$ 605	\$ 840
8. Trade date receivable.....	\$ 292		\$ 802
9. Total net securities, commodities, and swaps positions.....	\$ 12019	\$ 12022	\$ 12024
10. Securities borrowed under subordination agreements and partners' individual and capital securities accounts, at market value			
A. Exempted securities.....	\$ 150		
B. Other.....	\$ 160	\$ 460	\$ 630
11. Secured demand notes – market value of collateral			
A. Exempted securities.....	\$ 170		
B. Other.....	\$ 180	\$ 470	\$ 640

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

STATEMENT OF FINANCIAL CONDITION

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

<u>Assets</u>	<u>Allowable</u>	<u>Non-Allowable</u>	<u>Total</u>
12. Memberships in exchanges			
A. Owned, at market value..... \$ _____	190		
B. Owned at cost.....		\$ _____ 650	
C. Contributed for use of company, at market value.....		\$ _____ 660	\$ _____ 900
13. Investment in and receivables from affiliates, subsidiaries and associated partnerships.....	\$ _____ 480	\$ _____ 670	\$ _____ 910
14. Property, furniture, equipment, leasehold improvements and rights under lease agreements			
At cost (net of accumulated depreciation and amortization) .....	\$ _____ 490	\$ _____ 680	\$ _____ 920
15. Other assets			
A. Dividends and interest receivable .....	\$ _____ 500	\$ _____ 690	
B. Free shipments.....	\$ _____ 510	\$ _____ 700	
C. Loans and advances .....	\$ _____ 520	\$ _____ 710	
D. Miscellaneous.....	\$ _____ 530	\$ _____ 720	
E. Collateral accepted under ASC 860.....	\$ _____ 536		
F. SPE Assets.....	\$ _____ 537		\$ _____ 930
16. TOTAL ASSETS.....	\$ _____ 540	\$ _____ 740	\$ _____ 940

**Note:** Stand-alone MSBSPs should only complete the Allowable and Total columns.

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

STATEMENT OF FINANCIAL CONDITION

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

**LIABILITIES AND OWNERSHIP EQUITY**

<u>Liabilities</u>	<u>A.I. Liabilities</u>	<u>Non-A.I. Liabilities</u>	<u>Total</u>
17. Bank loans payable			
A. Includible in segregation requirement under			
17 CFR 240.15c3-3 and its appendices or			
17 CFR 240.18a-4 and 18a-4a, or the CEA .....	\$ 1030	\$ 1240	\$ 1460
B. Other.....	\$ 1040	\$ 1250	\$ 1470
18. Securities sold under repurchase agreements .....		\$ 1260	\$ 1480
19. Payable to brokers/dealers and clearing organizations			
A. Failed to receive			
1. Includible in segregation requirement under			
17 CFR 240.15c3-3 and its appendices or			
17 CFR 240.18a-4 and 18a-4a.....	\$ 1050	\$ 1270	\$ 1490
2. Other .....	\$ 1060	\$ 1280	\$ 1500
B. Securities loaned			
1. Includible in segregation requirement under			
17 CFR 240.15c3-3 and its appendices or			
17 CFR 240.18a-4 and 18a-4a.....	\$ 1070		\$ 1510
2. Other .....	\$ 1080	\$ 1290	\$ 1520
C. Omnibus accounts			
1. Includible in segregation requirement under			
17 CFR 240.15c3-3 and its appendices or			
17 CFR 240.18a-4 and 18a-4a.....	\$ 1090		\$ 1530
2. Other .....	\$ 1095	\$ 1300	\$ 1540
D. Clearing organizations			
1. Includible in segregation requirement under			
17 CFR 240.15c3-3 and its appendices or			
17 CFR 240.18a-4 and 18a-4a, or the CEA.....	\$ 1100		\$ 1550
2. Other .....	\$ 1105	\$ 1310	\$ 1560
E. Other.....	\$ 1110	\$ 1320	\$ 1570
20. Payable to customers			
A. Securities accounts – including free credits of..... \$ 950	\$ 1120		\$ 1580
B. Commodities accounts .....	\$ 1130	\$ 1330	\$ 1590
21. Payable to non-customers			
A. Securities accounts .....	\$ 1140	\$ 1340	\$ 1600
B. Commodities accounts .....	\$ 1150	\$ 1350	\$ 1610
22. Excess cash collateral received on derivative transactions.....	\$ 12025	\$ 12026	\$ 12027
23. Trade date payable.....	\$ 12031	\$ 12037	\$ 1562
24. Total net securities, commodities, and swaps positions.....	\$ 12032	\$ 12038	\$ 12044
25. Accounts payable and accrued liabilities and expenses			
A. Drafts payable.....	\$ 1160		\$ 1630
B. Accounts payable .....	\$ 1170		\$ 1640
C. Income taxes payable.....	\$ 1180		\$ 1650
D. Deferred income taxes .....		\$ 1370	\$ 1660
E. Accrued expenses and other liabilities .....	\$ 1190		\$ 1670
F. Other.....	\$ 1200	\$ 1380	\$ 1680
G. Obligation to return securities .....	\$ 12033	\$ 1386	\$ 1686
H. SPE liabilities.....	\$ 12045	\$ 1387	\$ 1687

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_



STATEMENT OF FINANCIAL CONDITION

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

<u>Liabilities</u>	<u>A.I. Liabilities</u>	<u>Non-A.I. Liabilities</u>	<u>Total</u>
26. Notes and mortgages payable			
A. Unsecured.....	\$ 1210		\$ 1690
B. Secured.....	\$ 1211	\$ 1390	\$ 1700
27. Liabilities subordinated to claims of creditors			
A. Cash borrowings.....		\$ 1400	\$ 1710
1. From outsiders .....	\$ 970		
2. Includes equity subordination (Rule 15c3-1(d) or Rule 18a-1(g)) of.....	\$ 980		
B. Securities borrowings, at market value .....		\$ 1410	\$ 1720
1. From outsiders .....	\$ 990		
C. Pursuant to secured demand note collateral agreements .....		\$ 1420	\$ 1730
1. From outsiders .....	\$ 1000		
2. Includes equity subordination (Rule 15c3-1(d) or Rule 18a-1(g)) of.....	\$ 1010		
D. Exchange memberships contributed for use of company, at market value.....		\$ 1430	\$ 1740
E. Accounts and other borrowings not qualified for net capital purposes .....	\$ 1220	\$ 1440	\$ 1750
28. <b>TOTAL LIABILITIES</b> .....	<b>\$ 1230</b>	<b>\$ 1450</b>	<b>\$ 1760</b>
<b>Ownership Equity</b>			
29. Sole proprietorship .....			\$ 1770
30. Partnership and limited liability company – including limited partners/members .....	\$ 1020		\$ 1780
31. Corporation			
A. Preferred stock .....		\$ 1791	
B. Common stock.....		\$ 1792	
C. Additional paid-in capital .....		\$ 1793	
D. Retained earnings .....		\$ 1794	
E. Accumulated other comprehensive income .....		\$ 1797	
F. Total.....			\$ 1795
G. Less capital stock in treasury.....			\$( 1796 )
32. <b>TOTAL OWNERSHIP EQUITY</b> (sum of Line Items 1770, 1780, 1795, and 1796).....			<b>\$ 1800</b>
33. <b>TOTAL LIABILITIES AND OWNERSHIP EQUITY</b> (sum of Line Items 1760 and 1800) .....			<b>\$ 1810</b>

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

COMPUTATION OF NET CAPITAL (FILER AUTHORIZED TO USE MODELS)

Items on this page to be reported by a: Stand-Alone Broker-Dealer (Authorized to use models)  
Stand-Alone SBSB (Authorized to use models)  
Broker-Dealer SBSB (Authorized to use models)  
Broker-Dealer MSBSP (Authorized to use models)

**Computation of Net Capital**

1. Total ownership equity from Item 1800 .....		\$		3480	
2. Deduct ownership equity not allowable for net capital .....		\$	(	3490)	
3. Total ownership equity qualified for net capital .....		\$		3500	
4. Add:					
A. Liabilities subordinated to claims of creditors allowable in computation of net capital .....		\$		3520	
B. Other (deductions) or allowable credits (list) .....		\$		3525	
5. Total capital and allowable subordinated liabilities .....		\$		3530	
6. Deductions and/or charges					
A. Total nonallowable assets from Statement of Financial Condition .....		\$		3540	
1. Additional charges for customers' and non-customers' security accounts .....		\$		3550	
2. Additional charges for customers' and non-customers' commodity accounts .....		\$		3560	
3. Additional charges for customers' and non-customers' security-based swap accounts .....		\$		12047	
4. Additional charges for customers' and non-customers' swap accounts .....		\$		12048	
B. Aged fail-to-deliver .....		\$		3570	
1. Number of items .....				3450	
C. Aged short security differences – less					
reserve of .....			3460	\$	3580
number of items .....			3470		
D. Secured demand note deficiency .....		\$		3590	
E. Commodity futures contracts and spot commodities – proprietary capital charges .....		\$		3600	
F. Other deductions and/or charges .....		\$		3610	
G. Deductions for accounts carried under Rules 15c3-1(a)(6) and (c)(2)(x) .....		\$		3615	
H. Total deductions and/or charges (sum of Lines 6A-6G) .....		\$	(	3620)	
7. Other additions and/or allowable credits (list) .....		\$		3630	
8. Tentative net capital .....		\$		3640	
9. Market risk exposure – for VaR firms (sum of Lines 9E, 9F, 9G, and 9H)		\$		3677	
A. Total value at risk (sum of Lines 9A1-9A5) .....		\$		3634	
Value at risk components					
1. Fixed income VaR .....		\$		3636	
2. Currency VaR .....		\$		3637	
3. Commodities VaR .....		\$		3638	
4. Equities VaR .....		\$		3639	
5. Credit derivatives VaR .....		\$		3641	
B. Diversification benefit .....		\$	(	3642)	
C. Total diversified VaR (sum of Lines 9A and 9B) .....		\$		3643	
D. Multiplication factor .....		\$		3645	
E. Subtotal (Line 9C multiplied by Line 9D) .....		\$		3655	
F. Deduction for specific risk, unless included in Lines 9A-9E above .....		\$		3646	

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

COMPUTATION OF NET CAPITAL (FILER AUTHORIZED TO USE MODELS)

Items on this page to be reported by a: Stand-Alone Broker-Dealer (Authorized to use models)  
Stand-Alone SBSB (Authorized to use models)  
Broker-Dealer SBSB (Authorized to use models)  
Broker-Dealer MSBSP (Authorized to use models)

G. Risk deduction using scenario analysis (sum of Lines 9G1-9G5)	\$	3647	
1. Fixed income	\$	3648	
2. Currency	\$	3649	
3. Commodities	\$	3651	
4. Equities	\$	3652	
5. Credit derivatives	\$	3653	
H. Residual marketable securities (see Rule 15c3-1(c)(2)(vi) or 18a-1(c)(1)(vii), as applicable)	\$	3665	
10. Market risk exposure – for Basel 2.5 firms (sum of Lines 10E, 10H, 10I, 10J, 10K, 10L, 10N, and 10O)	\$		12776
A. Total value at risk (sum of Lines 10A1-10A5)	\$	12762	
Value at risk components			
1. Fixed income VaR	\$	12758	
2. Currency VaR	\$	12759	
3. Commodities VaR	\$	12760	
4. Equities VaR	\$	12761	
5. Credit derivatives VaR	\$	12029	
B. Diversification benefit	\$ (		12763
C. Total diversified VaR (sum of Line 10A and 10B)	\$	12030	
D. Multiplication factor	\$	12764	
E. Subtotal (Line 10C is multiplied by Line 10D)	\$	12765	
F. Total stressed VaR (SVaR)	\$	12766	
G. Multiplication factor	\$	12767	
H. Subtotal (Line 10F multiplied by Line 10G)	\$	12768	
I. Incremental risk charge (IRC)	\$ (		12769
J. Comprehensive risk measure (CRM)	\$	12770	
K. Specific risk – standard specific market risk (SSMR)	\$	12771	
L. Specific risk – securitization (SFA / SSFA)	\$	12772	
M. Alternative method for equities under Appendix A to Rule 15c3-1 or Rule 18a-1a, as applicable	\$	12773	
N. Residual positions	\$	12774	
O. Other	\$	12775	
11. Credit risk exposure for certain counterparties (see Appendix E to Rule 15c3-1 or Rule 18a-1(e)(2), as applicable)			
A. Counterparty exposure charge (add Lines 11A1 and 11A2)	\$		3676
1. Net replacement value default, bankruptcy	\$	12049	
2. Credit equivalent amount exposure to the counterparty multiplied by the credit-risk weight of the counterparty multiplied by 8%	\$	12050	
B. Concentration charge	\$		3659
1. Credit risk weight ≤20%	\$	3656	
2. Credit risk weight >20% and ≤50%	\$	3657	
3. Credit risk weight >50%	\$	3658	
C. Portfolio concentration charge	\$		3678
12. Total credit risk exposure (add Lines 11A, 11B and 11C)	\$		3688
13. Net capital (for VaR firms, subtract Lines 9 and 12 from Line 8) (for Basel 2.5 firms, subtract Lines 10 and 12 from Line 8)	\$		3750

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

COMPUTATION OF NET CAPITAL (FILER NOT AUTHORIZED TO USE MODELS)

Items on this page to be reported by a: Stand-Alone Broker-Dealer (Not Authorized to use models)  
Stand-Alone SBSB (Not Authorized to use models)  
Broker-Dealer SBSB (Not Authorized to use models)  
Broker-Dealer MSBSP (Not Authorized to use models)

Computation of Net Capital

1. Total ownership equity from Item 1800 .....	\$		3480
2. Deduct ownership equity not allowable for net capital .....	\$ (		3490)
3. Total ownership equity qualified for net capital .....	\$		3500
4. Add:			
A. Liabilities subordinated to claims of creditors allowable in computation of net capital .....	\$		3520
B. Other (deductions) or allowable credits (list) .....	\$		3525
5. Total capital and allowable subordinated liabilities .....	\$		3530
6. Deductions and/or charges			
A. Total nonallowable assets from Statement of Financial Condition .....	\$		3540
1. Additional charges for customers' and non-customers' security accounts .....	\$		3550
2. Additional charges for customers' and non-customers' commodity accounts .....	\$		3560
3. Additional charges for customers' and non-customers' security-based swap accounts .....	\$		12051
4. Additional charges for customers' and non-customers' swap accounts .....	\$		12052
B. Aged fail-to-deliver .....	\$		3570
1. Number of items .....		3450	
C. Aged short security differences-less reserve of .....	\$	3460	3580
1. Number of items .....		3470	
D. Secured demand note deficiency .....	\$		3590
E. Commodity futures contracts and spot commodities – proprietary capital charges .....	\$		3600
F. Other deductions and/or charges .....	\$		3610
G. Deductions for accounts carried under Rule 15c3-1(a)(6) and (c)(2)(x) .....	\$		3615
H. Total deductions and/or charges .....	\$ (		3620)
7. Other additions and/or allowable credits .....	\$		3630
8. Tentative net capital (net capital before haircuts) .....	\$		3640
9. Haircuts on securities other than security-based swaps			
A. Contractual securities commitments .....	\$		3660
B. Subordinated securities borrowings .....	\$		3670
C. Trading and investment securities			
1. Bankers' acceptances, certificates of deposit, commercial paper, and money market instruments .....	\$		3680
2. U.S. and Canadian government obligations .....	\$		3690
3. State and municipal government obligations .....	\$		3700
4. Corporate obligations .....	\$		3710
5. Stocks and warrants .....	\$		3720
6. Options .....	\$		3730
7. Arbitrage .....	\$		3732
8. Risk-based haircuts computed under 17 CFR 240.15c3-1a or 17 CFR 240.18a-1a .....	\$		12028
9. Other securities .....	\$		3734
D. Undue concentration .....	\$		3650
E. Other (List: _____ ) .....	\$		3736
10. Haircuts on security-based swaps .....	\$		12053
11. Haircuts on swaps .....	\$		12054
12. Total haircuts (sum of Lines 9A-9E, 10, and 11) .....	\$		3740
13. Net capital (Line 8 minus Line 12) .....	\$		3750

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

COMPUTATION OF MINIMUM REGULATORY CAPITAL REQUIREMENTS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Broker-Dealer SBSB (other than OTC Derivatives Dealer)  
Broker-Dealer MSBSP

**Calculation of Excess Tentative Net Capital (If Applicable)**

1. Tentative net capital .....	\$	3640
2. Minimum tentative net capital requirement .....	\$	12059
3. Excess tentative net capital (difference between Lines 1 and 2).....	\$	12056
4. Tentative net capital in excess of 120% of minimum tentative net capital requirement reported on Line 2 .....	\$	12057

**Calculation of Minimum Net Capital Requirement**

5. Ratio minimum net capital requirement		
A. 6 2/3% of total aggregate indebtedness (Line Item 3840).....	\$	3756
B. 2% of aggregate debit items as shown in the Formula for Reserve Requirements pursuant to Rule 15c3-3.....	\$	3870
i. Minimum CFTC net capital requirement (if applicable).....	\$	7490
C. Percentage of risk margin amount computed under 17 CFR 240.15c3-1(a)(7)(i) or (a)(10).....	\$	12058
D. For broker-dealers engaged in reverse repurchase agreements, 10% of the amounts in 17 CFR 240.15c3-1(a)(9)(i)-(iii) .....	\$	12059
E. Minimum ratio requirement (sum of Lines 5A, 5B, 5C, and/or 5D, as applicable).....	\$	12060
6. Fixed-dollar minimum net capital requirement.....	\$	3880
7. Minimum net capital requirement (greater of Lines 5E and 6).....	\$	3760
8. Excess net capital (Item 3750 minus Item 3760).....	\$	3910
9. Net capital and tentative net capital in relation to early warning thresholds		
A. Net capital in excess of 120% of minimum net capital requirement reported on Line 7 .....	\$	12061
B. Net capital in excess of 5% of combined aggregate debit items as shown in the Formula for Reserve Requirements pursuant to Rule 15c3-3 .....	\$	3920

**Computation of Aggregate Indebtedness (If Applicable)**

10. Total aggregate indebtedness liabilities from Statement of Financial Condition (Item 1760) .....	\$	3790
11. Add:		
A. Drafts for immediate credit.....	\$	3800
B. Market value of securities borrowed for which no equivalent value is paid or credited .....	\$	3810
C. Other unrecorded amounts (list).....	\$	3820
D. Total additions (sum of Line Items 3800, 3810, and 3820).....	\$	3830
12. Deduct: Adjustment based on deposits in Special Reserve Bank Accounts (see Rule 15c3-1(c)(1)(vii)) .....	\$	3838
13. Total aggregate indebtedness (sum of Line Items 3790 and 3830).....	\$	3840
14. Percentage of aggregate indebtedness to net capital (Item 3840 divided by Item 3750).....	%	3850
15. Percentage of aggregate indebtedness to net capital <i>after</i> anticipated capital withdrawals (Item 3840 divided by Item 3750 less Item 4880).....	%	3853

**Calculation of Other Ratios**

16. Percentage of net capital to aggregate debits (Item 3750 divided by Item 4470).....	%	3851
17. Percentage of net capital, <i>after</i> anticipated capital withdrawals, to aggregate debits (Item 3750 less Item 4880, divided by Item 4470).....	\$	3854
18. Percentage of debt to debt-to-equity total, computed in accordance with Rule 15c3-1(d).....	%	3860
19. Options deductions/net capital ratio (1000% test) total deductions exclusive of liquidating equity under Rule 15c3-1(a)(6) and (c)(2)(x) divided by net capital.....	\$	3852

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

COMPUTATION OF MINIMUM REGULATORY CAPITAL REQUIREMENTS

Items on this page to be reported by a: Stand-Alone SBSB  
SBSB registered as an OTC Derivatives Dealer

**Calculation of Excess Tentative Net Capital (If Applicable)**

1. Tentative net capital .....	\$	3640
2. Fixed-dollar minimum tentative net capital requirement .....	\$	12062
3. Excess tentative net capital (difference between Lines 1 and 2).....	\$	12063
4. Tentative net capital in excess of 120% of minimum tentative net capital requirements reported on Line 2.....	\$	12064

**Calculation of Minimum Net Capital Requirement**

5. Ratio minimum net capital requirement – Percentage of risk margin amount computed under 17 CFR 240.18a-1(a)(1).....	\$	12065
6. Fixed-dollar minimum net capital requirement.....	\$	3880
7. Minimum net capital requirement (greater of Lines 5 and 6).....	\$	3760
8. Excess net capital (Item 3750 minus Item 3760).....	\$	3910
9. Net capital in excess of 120% of minimum net capital requirement reported on Line 7 (Line Item 3750 – [Line Item 3760 x 120%]).....	\$	12066

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

Items on this page to be reported by a: Stand-Alone MSBSP

1. Total ownership equity (from Item 1800).....	\$	1800
2. Goodwill and other intangible assets .....	\$	12067
3. Tangible net worth (Line 1 minus Line 2).....	\$	12068

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

STATEMENT OF INCOME (LOSS) OR STATEMENT OF COMPREHENSIVE INCOME, AS APPLICABLE

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSD  
Broker-Dealer SBSD  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

REVENUE

1. Commissions		
A. Commissions on transactions in listed equity securities executed on an exchange .....	\$	3935
B. Commissions on transactions in exchange listed equity securities executed over-the-counter .....	\$	3937
C. Commissions on listed option transactions .....	\$	3938
D. All other securities commissions .....	\$	3939
E. Total securities commissions .....	\$	3940
2. Gains or losses on firm securities trading accounts		
A. From market making in over-the-counter equity securities .....	\$	3941
1. Includes gains or losses on OTC market making in exchange-listed equity securities .....	\$	3943
B. From trading in debt securities .....	\$	3944
C. From market making in options on a national securities exchange .....	\$	3945
D. From all other trading .....	\$	3949
E. Total gains or losses .....	\$	3950
3. Gains or losses from derivatives trading .....	\$	3928
4. Gains or losses on firm securities investment accounts		
A. Includes realized gains or losses .....	\$	4235
B. Includes unrealized gains or losses .....	\$	4236
C. Total realized and unrealized gains or losses .....	\$	3952
5. Gains or losses from underwriting and selling groups .....	\$	3955
A. Includes underwriting income from corporate equity securities .....	\$	4237
6. Margin interest .....	\$	3960
7. Revenue from sale of investment company shares .....	\$	3970
8. Fees for account supervision, investment advisory and administrative services .....	\$	3975
9. Revenue from research services .....	\$	3980
10. Gains or losses on commodities .....	\$	3990
11. Other revenue related to securities business .....	\$	3985
12. Other revenue .....	\$	3995
13. Total revenue .....	\$	4030

EXPENSES

14. Registered representatives' compensation .....	\$	4110
15. Clerical and administrative employees' expenses .....	\$	4040
16. Salaries and other employment costs for general partners, and voting stockholder officers .....	\$	4120
A. Includes interest credited to general and limited partners' capital accounts .....	\$	4130
17. Floor brokerage paid to certain brokers (see definition) .....	\$	4055
18. Commissions and clearance paid to all other brokers (see definition) .....	\$	4145
19. Clearance paid to non-brokers (see definition) .....	\$	4135
20. Communications .....	\$	4060
21. Occupancy and equipment costs .....	\$	4080
22. Promotional costs .....	\$	4150
23. Interest expense .....	\$	4075
A. Includes interest on accounts subject to subordination agreements .....	\$	4070
24. Losses in error account and bad debts .....	\$	4170
25. Data processing costs (including service bureau service charges) .....	\$	4186
26. Non-recurring charges .....	\$	4190

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_



STATEMENT OF INCOME (LOSS) OR STATEMENT OF COMPREHENSIVE INCOME, AS APPLICABLE

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSD  
Broker-Dealer SBSD  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

27. Regulatory fees and expenses.....	\$	4195
28. Other expenses.....	\$	4100
29. Total expenses.....	\$	4200

**NET INCOME/COMPREHENSIVE INCOME**

30. Income or loss before federal income taxes and items below (Line 13 less Line 29).....	\$	4210
31. Provision for federal income taxes (for parent only).....	\$	4220
32. Equity in earnings or losses of unconsolidated subsidiaries not included above.....	\$	4222
A. After federal income taxes of.....	\$	4238
33. Net income or loss after federal income taxes.....	\$	4230
34. Other comprehensive income (loss).....	\$	4226
A. After federal income taxes of.....	\$	4227
35. Comprehensive income (loss).....	\$	4228

**MONTHLY INCOME**

36. Net income (current month only) before comprehensive income and provision for federal income taxes.....	\$	4211
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Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

CAPITAL WITHDRAWALS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

**OWNERSHIP EQUITY AND SUBORDINATED LIABILITIES MATURING OR PROPOSED TO BE WITHDRAWN WITHIN THE NEXT SIX MONTHS AND ACCRUALS, WHICH HAVE NOT BEEN DEDUCTED IN THE COMPUTATION OF NET CAPITAL**

Type of Proposed Withdrawal or Accrual (See below for code to enter)	Name of Lender or Contributor	Insider or Outsider? (In or Out)	Amount to be Withdrawn (cash amount and/or Net Capital Value of Securities)	(MM/DD/YY) Withdrawal or Maturity Date	Expect to Renew (Yes or No)
4600	4601	4602	\$ 4603	4604	4605
4610	4611	4612	\$ 4613	4614	4615
4620	4621	4622	\$ 4623	4624	4625
4630	4631	4632	\$ 4633	4634	4635
4640	4641	4642	\$ 4643	4644	4645
4650	4651	4652	\$ 4653	4654	4655
4660	4661	4662	\$ 4663	4664	4665
4670	4671	4672	\$ 4673	4674	4675
4680	4681	4682	\$ 4683	4684	4685
4690	4691	4692	\$ 4693	4694	4695
			Total: \$	4699*	

\* To agree with the total on Recap (Line Item 4880)

Instructions: Detailed listing must include the total of items maturing during the six month period following the report date, regardless of whether or not the capital contribution is expected to be renewed. This section must also include proposed capital withdrawals scheduled within the six month period following the report date including the proposed redemption of stock and payments of liabilities secured by fixed assets (which are considered allowable assets in the capital computation, which could be required by the lender on demand or in less than six months.

- |              |  |
|--------------|--|
| <b>CODE:</b> | <b>DESCRIPTIONS:</b>                     |
| 1.           | Equity capital                           |
| 2.           | Subordinated liabilities                 |
| 3.           | Accruals                                 |
| 4.           | Assets not readily convertible into cash |

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

CAPITAL WITHDRAWALS  
RECAP

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

**OWNERSHIP EQUITY AND SUBORDINATED LIABILITIES MATURING OR PROPOSED TO BE WITHDRAWN WITHIN THE NEXT SIX MONTHS  
AND ACCRUALS, WHICH HAVE NOT BEEN DEDUCTED IN THE COMPUTATION OF NET CAPITAL**

1. Equity capital			
A. Partnership and limited liability company capital			
1. General partners .....	\$		4700
2. Limited partners and limited liability company members .....	\$		4710
3. Undistributed profits .....	\$		4720
4. Other (describe below) .....	\$		4730
5. Sole proprietorship .....	\$		4735
B. Corporation capital			
1. Common stock .....	\$		4740
2. Preferred stock .....	\$		4750
3. Retained earnings (dividends and other) .....	\$		4760
4. Other (describe below) .....	\$		4770
2. Subordinated liabilities			
A. Secured demand notes .....	\$		4780
B. Cash subordinates .....	\$		4790
C. Debentures .....	\$		4800
D. Other (describe below) .....	\$		4810
3. Other accrued withdrawals			
A. Bonuses .....	\$		4820
B. Voluntary contributions to pension or profit sharing plans .....	\$		4860
C. Other (describe below) .....	\$		4870
		Total (sum of Lines 1-3): \$	4880
4. Description of Other			
_____			
_____			
_____			

**STATEMENT OF CHANGES IN OWNERSHIP EQUITY  
(SOLE PROPRIETORSHIP, PARTNERSHIP, LLC OR CORPORATION)**

1. Balance, beginning of period .....	\$		4240
A. Net income (loss) or comprehensive income (loss), as applicable .....	\$		4250
B. Additions (includes non-conforming capital of .....	\$	4263	4260
C. Deductions (includes non-conforming capital of .....	\$	4272	4270
2. Balance, end of period (from Line Item 1800) .....	\$		4290

**STATEMENT OF CHANGES IN LIABILITIES  
SUBORDINATED TO CLAIMS OF CREDITORS**

3. Balance, beginning of period .....	\$		4300
A. Increases .....	\$		4310
B. Decreases .....	\$	(	4320
4. Balance, end of period (from Item 3520) .....	\$		4330

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

FINANCIAL AND OPERATIONAL DATA

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

	<u>Valuation</u>	<u>Number</u>
1. Month end total number of stock record breaks		
A. Breaks long unresolved for more than three business days.....	\$ _____ 4890	_____ 4900
B. Breaks short unresolved for more than seven business days after discovery .....	\$ _____ 4910	_____ 4920
2. Is the firm in compliance with Rule 17a-13 or 18a-9, as applicable, regarding periodic count and verification of securities positions and locations at least once in each calendar quarter? (Check one).....	Yes <input type="checkbox"/> 4930	No <input type="checkbox"/> 4940
3. Personnel employed at end of reporting period		
A. Income producing personnel.....		_____ 4950
B. Non-income producing personnel (all other).....		_____ 4960
C. Total (sum of Lines 3A-3B).....		_____ 4970
4. Actual number of tickets executed during the reporting period .....		_____ 4980
5. Number of corrected customer confirmations sent after settlement date.....		_____ 4990
	<u>No. of Items</u>	<u>Ledger Amount</u>
6. Failed to deliver 5 business days or longer (21 business days or longer in the case of municipal securities).....	_____ 5360	\$ _____ 5361
7. Failed to receive 5 business days or longer (21 business days or longer in the case of municipal securities).....	_____ 5363	\$ _____ 5364
8. Security (including security-based swap) concentrations		
A. Proprietary positions for which there is an undue concentration .....		\$ _____ 5370
B. Customers' and security-based swap customers' accounts under Rules 15c3-3 or 18a-4, as applicable .....		\$ _____ 5374
9. Total of personal capital borrowings due within six months .....		\$ _____ 5378
10. Maximum haircuts on underwriting commitments during the reporting period.....		\$ _____ 5380
11. Planned capital expenditures for business expansion during next six months .....		\$ _____ 5382
12. Liabilities of other individuals or organizations guaranteed by respondent.....		\$ _____ 5384
13. Lease and rentals payable within one year .....		\$ _____ 5386
14. Aggregate lease and rental commitments payable for entire term of the lease		
A. Gross .....		\$ _____ 5388
B. Net.....		\$ _____ 5390

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

FINANCIAL AND OPERATIONAL DATA

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

Operational Deductions from Capital – Note A

	I No. of Items	II Debits (Short Value) (Omit 000's)	III Credits (Long Value) (Omit 000's)	IV Deductions in Computing Net Capital (Omit Pennies)
1. Money suspense and balancing differences .....		5610	5810	6010
2. Security suspense and differences with related money balances.....	L	5620	5820	6020
	S	5625	5825	6025
3. Market value of short and long security suspense and differences without related money balances (other than reported in Line 4, below) .....		5630	5830	6030
4. Market value of security record breaks.....		5640	5840	6040
5. Unresolved reconciling differences with others				
A. Correspondents, broker-dealers, SBSBs, and MSBSPs.....	L	5650	5850	6050
	S	5655	5855	6055
B. Depositories .....		5660	5860	6060
C. Clearing organizations .....	L	5670	5870	6070
	S	5675	5875	6075
D. Inter-company accounts.....		5680	5880	6080
E. Bank accounts and loans .....		5690	5890	6090
F. Other.....		5700	5900	6100
G. (Offsetting) Lines 5A through 5F .....		5720	5920	6120
TOTAL (Lines 5A-5G).....		5730	5930	6130
6. Commodity differences .....		5740	5940	6140
7. Open transfers and reorganization account items over 40 days not confirmed or verified.....		5760	5960	6160
8. TOTAL (Lines 1-7).....		5770	5970	6170
9. Lines 1-6 resolved subsequent to report date .....		5775	5975	6175
10. Aged fails – to deliver.....		5780	5980	6180
– to receive .....		5785	5985	6185

NOTE A - This section must be completed as follows:

- The filers must complete Column IV, Lines 1 through 8 and 10, reporting deductions from capital as of the report date whether resolved subsequently or not (see instructions relative to each line item).
- Columns I, II and III of Lines 1 through 8 must be completed only if the total deduction on Column IV of Line 8 equals or exceeds 25% of excess net capital as of the prior month end reporting date. All columns of Line 10 require completion.
- A response to Columns I through IV of Line 9 and the "Potential Operational Charges Not Deducted From Capital-Note B" are required only if:
  - The parameters cited in Note A-2 exist, and
  - The total deduction, Line 8, Column IV, for the current month exceeds the total deductions for the prior month by 50% or more.
- All columns and Lines 1 through 10 must be answered if required. If respondent has nothing to report, enter "0."

Other Operational Data (Items 1, 2 and 3 below require an answer)

- Item 1. Have the accounts enumerated on Lines 5A through 5F above been reconciled with statements received from others within 35 days for Lines 5A through 5D and 65 days for Lines 5E and 5F prior to the report date and have all reconciling differences been appropriately comprehended in the computation of net capital at the report date? If this has not been done in all respects, answer No.
- Yes \_\_\_\_\_ 5600  
No \_\_\_\_\_ 5601
- Item 2. Do the respondent's books reflect a concentrated position in commodities? If yes, report the totals (\$000 omitted) in accordance with the specific instructions. If No, answer "0" for:
- A. Firm trading and investment accounts ..... \$ \_\_\_\_\_ 5602  
B. Customers' and non-customers' and other accounts..... \$ \_\_\_\_\_ 5603
- Item 3. Does respondent have any planned operational changes? (Answer Yes or No based on specific instructions.) .....
- Yes \_\_\_\_\_ 5604  
No \_\_\_\_\_ 5605

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

FINANCIAL AND OPERATIONAL DATA

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

Potential Operational Charges Not Deducted from Capital – Note B

	I No. of Items	II Debits (Short Value) (Report in Thousands)	III Credits (Long Value) (Report in Thousands)	IV Deductions in Computing Net Capital (Omit Pennies)
1. Money suspense and balancing differences.....	6210	\$ 6410	\$ 6610	\$ 6612
2. Security suspense and differences with related money balances.....	L 6220	\$ 6420	\$ 6620	\$ 6622
	S 6225	\$ 6425	\$ 6625	\$ 6627
3. Market value of short and long security suspense and differences without related money (other than reported in Line 4, below).....	6230	\$ 6430	\$ 6630	\$ 6632
4. Market value of security record breaks.....	6240	\$ 6440	\$ 6640	\$ 6642
5. Unresolved reconciling differences with others				
A. Correspondents, broker-dealers, SBSBs, and MSBSPs.....	L 6250	\$ 6450	\$ 6650	\$ 6652
	S 6255	\$ 6455	\$ 6655	\$ 6657
B. Depositories.....	6260	\$ 6460	\$ 6660	\$ 6662
C. Clearing organizations.....	L 6270	\$ 6470	\$ 6670	\$ 6672
	S 6275	\$ 6475	\$ 6675	\$ 6677
D. Inter-company accounts.....	6280	\$ 6480	\$ 6680	\$ 6682
E. Bank accounts and loans.....	6290	\$ 6490	\$ 6690	\$ 6692
F. Other.....	6300	\$ 6500	\$ 6700	\$ 6702
G. (Offsetting) Lines 5A through 5F.....	6310	\$( 6510)	\$( 6710)	
TOTAL (Lines 5A-5G).....	6330	\$ 6530	\$ 6730	\$ 6732
6. Commodity differences.....	6340	\$ 6540	\$ 6740	\$ 6742
7. TOTAL (Lines 1-6).....	6370	\$ 6570	\$ 6770	\$ 6772

NOTE B - This section must be completed as follows:

- Lines 1 through 6 and Columns I through IV must be completed only if:
  - The total deductions on Line 8, Column IV, of the "Operational Deductions From Capital-Note A" equal or exceed 25% of excess net capital as of the prior month end reporting date; and
  - The total deduction on Line 8, Column IV, of the "Operational Deductions From Capital-Note A" for the current month exceeds the total deductions for the prior month by 50% or more. If respondent has nothing to report, enter "0."
- Include only suspense and difference items open at the report date which were NOT required to be deducted in the computation of net capital AND which were not resolved seven (7) business days subsequent to the report date.
- Include in Column IV only additional deductions not comprehended in the computation of net capital at the report date.
- Include on Lines 5A through 5F unfavorable differences offset by favorable differences at the report date if resolution of the favorable items resulted in additional deductions in the computation of net capital subsequent to the report date.
- Exclude from Lines 5A through 5F new reconciling differences disclosed as a result of reconciling with the books of account statements received subsequent to the report date.
- Lines 1 through 5 above correspond to similar lines in the "Operational Deductions From Capital-Note A" and the same instructions should be followed except as stated in Notes B-1 through B-5 above.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

COMPUTATION FOR DETERMINATION OF CUSTOMER RESERVE REQUIREMENTS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Broker-Dealer SBSD  
Broker-Dealer MSBSP

**CREDIT BALANCES**

1. Free credit balances and other credit balances in customers' security accounts (see Note A).....	\$	4340
2. Monies borrowed collateralized by securities carried for the accounts of customers (see Note B) .....	\$	4350
3. Monies payable against customers' securities loaned (see Note C).....	\$	4360
4. Customers' securities failed to receive (see Note D).....	\$	4370
5. Credit balances in firm accounts which are attributable to principal sales to customers.....	\$	4380
6. Market value of stock dividends, stock splits and similar distributions receivable outstanding over 30 calendar days .....	\$	4390
7. **Market value of short security count differences over 30 calendar days old .....	\$	4400
8. **Market value of short securities and credits (not to be offset by longs or by debits) in all suspense accounts over 30 calendar days.....	\$	4410
9. Market value of securities which are in transfer in excess of 40 calendar days and have not been confirmed to be in transfer by the transfer agent or the issuer during the 40 days .....	\$	4420
10. Other (List: _____).....	\$	4425
11. TOTAL CREDITS (sum of Lines 1-10).....	\$	4430

**DEBIT BALANCES**

12. **Debit balances in customers' cash and margin accounts, excluding unsecured accounts and accounts doubtful of collection (see Note E).....	\$	4440
13. Securities borrowed to effectuate short sales by customers and securities borrowed to make delivery on customers' securities failed to deliver .....	\$	4450
14. Failed to deliver of customers' securities not older than 30 calendar days.....	\$	4460
15. Margin required and on deposit with the Options Clearing Corporation for all option contracts written or purchased in customer accounts (see Note F).....	\$	4465
16. Margin required and on deposit with a clearing agency registered with the Commission under section 17A of the Exchange Act (15 U.S.C. 78q-1) or a derivatives clearing organization registered with the Commodity Futures Trading Commission under section 5b of the Commodity Exchange Act (7 U.S.C. 7a-1) related to the following types of positions written, purchased or sold in customer accounts: (1) security futures products and (2) futures contracts (and options thereon) carried in a securities account pursuant to an SRO portfolio margining rule (see Note G).....	\$	4467
17. Other (List: _____).....	\$	4469
18. **Aggregate debit items (sum of Lines 12-17).....	\$	4470
19. **Less 3% (for alternative method only - see Rule 15c3-1(a)(1)(ii)) (3% x Line Item 4470).....	\$	4471
20. **TOTAL DEBITS (Line 18 less Line 19).....	\$	4472

**RESERVE COMPUTATION**

21. Excess of total debits over total credits (Line 20 less Line 11).....	\$	4480
22. Excess of total credits over total debits (Line 11 less Line 20).....	\$	4490
23. If computation is made monthly as permitted, enter 105% of excess of total credits over total debits .....	\$	4500
24. Amount held on deposit in "Reserve Bank Account(s)," including \$ 4505 value of qualified securities, at end of reporting period.....	\$	4510
25. Amount of deposit (or withdrawal) including \$ 4515 value of qualified securities.....	\$	4520
26. New amount in Reserve Bank Account(s) after adding deposit or subtracting withdrawal including \$ 4525 value of qualified securities .....	\$	4530
27. Date of deposit (MM/DD/YY) .....	\$	4540

**FREQUENCY OF COMPUTATION**

28. Daily  4332 Weekly  4333 Monthly  4334

\*\* In the event the net capital requirement is computed under the alternative method, this reserve formula must be prepared in accordance with the requirements of paragraph (a)(1)(ii) of Rule 15c3-1.

References to notes in this section refer to the notes to 17 CFR 240.15c3-1a.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

POSSESSION OR CONTROL FOR CUSTOMERS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Broker-Dealer SBSD  
Broker-Dealer MSBSP

State the market valuation and number of items of:

1. Customers' fully paid securities and excess margin securities not in the respondent's possession or control as of the report date (for which instructions to reduce to possession or control had been issued as of the report date) but for which the required action was not taken by respondent within the time frames specified under Rule 15c3-3. Notes A and B..... \$ 4586  
 A. Number of items..... 4587
2. Customers' fully paid securities and excess margin securities for which instructions to reduce to possession or control had not been issued as of the report date, excluding items arising from "temporary lags which result from normal business operations" as permitted under Rule 15c3-3. Notes B, C and D..... \$ 4588  
 A. Number of items..... 4589
3. The system and procedures utilized in complying with the requirement to maintain physical possession or control of customers' fully paid and excess margin securities have been tested and are functioning in a manner adequate to fulfill the requirements of Rule 15c3-3..... Yes 4584 No 4583

**Notes:**

- A – Do not include in Line 1 customers' fully paid and excess margin securities required by Rule 15c3-3 to be in possession or control but for which no action was required by the respondent as of the report date or required action was taken by respondent within the time frames specified under Rule 15c3-3.
- B – State separately in response to Lines 1 and 2 whether the securities reported in response thereto were subsequently reduced to possession or control by the respondent.
- C – Be sure to include in Line 2 only items not arising from "temporary lags which result from normal business operations" as permitted under Rule 15c3-3.
- D – Line 2 must be responded to only with a report which is filed as of the date selected for the broker's or dealer's annual audit of financial statements, whether or not such date is the end of a calendar quarter. The response to Line 2 should be filed within 60 calendar days after such date, rather than with the remainder of this report. This information may be required on a more frequent basis by the Commission or the designated examining authority in accordance with Rule 17a-5(a)(2)(iv).

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_



COMPUTATION FOR DETERMINATION OF PAB REQUIREMENTS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Broker-Dealer SBSB  
Broker-Dealer MSBSP

**CREDIT BALANCES**

1. Free credit balances and other credit balances in PAB security accounts (see Note A) .....	\$	_____	2110
2. Monies borrowed collateralized by securities carried for the accounts of PAB (see Note B).....	\$	_____	2120
3. Monies payable against PAB securities loaned (see Note C) .....	\$	_____	2130
4. PAB securities failed to receive (see Note D).....	\$	_____	2140
5. Credit balances in firm accounts which are attributable to principal sales to PAB.....	\$	_____	2150
6. Market value of stock dividends, stock splits and similar distributions receivable outstanding over 30 calendar days.....	\$	_____	2152
7. **Market value of short security count differences over 30 calendar days old.....	\$	_____	2154
8. **Market value of short securities and credits (not to be offset by longs or by debits) in all suspense accounts over 30 calendar days .....	\$	_____	2156
9. Market value of securities which are in transfer in excess of 40 calendar days and have not been confirmed to be in transfer by the transfer agent or the issuer during the 40 days .....	\$	_____	2158
10. Other (List: _____).....	\$	_____	2160
11. TOTAL PAB CREDITS (sum of Lines 1-10) .....	\$	_____	2170

**DEBIT BALANCES**

12. Debit balances in PAB cash and margin accounts, excluding unsecured accounts and accounts doubtful of collection (see Note E).....	\$	_____	2180
13. Securities borrowed to effectuate short sales by PAB and securities borrowed to make delivery on PAB securities failed to deliver.....	\$	_____	2190
14. Failed to deliver of PAB securities not older than 30 calendar days .....	\$	_____	2200
15. Margin required and on deposit with Options Clearing Corporation for all option contracts written or purchased in PAB accounts (see Note F).....	\$	_____	2210
16. Margin required and on deposit with a clearing agency registered with the Commission under section 17A of the Exchange Act (15 U.S.C. 78q-1) or a derivatives clearing organization registered with the Commodity Futures Trading Commission under section 5b of the Commodity Exchange Act (7 U.S.C. 7a-1) related to the following types of positions written, purchased or sold in PAB accounts: (1) security futures products and (2) futures contracts (and options thereon) carried in a securities account pursuant to an SRO portfolio margining rule (see Note G) .....	\$	_____	2215
17. Other (List: _____).....	\$	_____	2220
18. TOTAL PAB DEBITS (sum of Lines 12-17).....	\$	_____	2230

**RESERVE COMPUTATION**

19. Excess of total PAB debits over total PAB credits (Line 18 less Line 11) .....	\$	_____	2240
20. Excess of total PAB credits over total PAB debits (Line 11 less Line 18) .....	\$	_____	2250
21. Excess debits in customer reserve formula computation .....	\$	_____	2260
22. PAB reserve requirement (Line 20 less Line 21).....	\$	_____	2270
23. Amount held on deposit in Reserve Bank Account(s) including \$ _____ 2275 value of qualified securities, at end of reporting period .....	\$	_____	2280
24. Amount of deposit (or withdrawal) including \$ _____ 2285 value of qualified securities .....	\$	_____	2290
25. New amount in Reserve Bank Account(s) after adding deposit or subtracting withdrawal including \$ _____ 2295 value of qualified securities.....	\$	_____	2300
26. Date of deposit (MM/DD/YY).....		_____	2310

**FREQUENCY OF COMPUTATION**

27. Daily \_\_\_\_\_ 2315 Weekly \_\_\_\_\_ 2320 Monthly \_\_\_\_\_ 2330

\* See notes regarding PAB Reserve Bank Account Computation (Notes 1-10).

\*\* In the event the net capital requirement is computed under the alternative method, this reserve formula must be prepared in accordance with the requirements of paragraph (a)(1)(ii) of Rule 15c3-1.

References to notes in this section refer to the notes to 17 CFR 240.15c3-1a.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

CLAIMING AN EXEMPTION FROM RULE 15c3-3

Items on this page to be reported by a: Stand-Alone Broker-Dealer (if claiming an exemption from Rule 15c3-3)  
 Broker-Dealer SBSD (if claiming an exemption from Rule 15c3-3)  
 Broker-Dealer MSBSP (if claiming an exemption from Rule 15c3-3)

**EXEMPTIVE PROVISION UNDER RULE 15c3-3**

If an exemption from Rule 15c3-3 is claimed, identify below the section upon which such exemption is based (check all that apply):

- A. (k)(1) – \$2,500 capital category as per Rule 15c3-3..... 4550
- B. (k)(2)(i) – “Special Account for the Exclusive Benefit of Customers” maintained..... 4560
- C. (k)(2)(ii) – All customer transactions cleared through another broker-dealer on a fully disclosed basis  
 Name of clearing firm: \_\_\_\_\_ 4335 4570
- D. (k)(3) – Exempted by order of the Commission (include copy of letter) ..... 4580

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

COMPUTATION FOR DETERMINATION OF SECURITY-BASED SWAP CUSTOMER RESERVE REQUIREMENTS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB

**CREDIT BALANCES**

1. Free credit balances and other credit balances in the accounts carried for security-based swap customers (see Note A).....	\$	_____	12069
2. Monies borrowed collateralized by securities in accounts carried for security-based swap customers (see Note B) .....	\$	_____	12070
3. Monies payable against security-based swap customers' securities loaned (see Note C) .....	\$	_____	12071
4. Security-based swap customers' securities failed to receive (see Note D).....	\$	_____	12072
5. Credit balances in firm accounts attributable to principal sales to security-based swap customers .....	\$	_____	12073
6. Market value of stock dividends, stock splits and similar distributions receivable outstanding over 30 calendar days .....	\$	_____	12074
7. **Market value of short security count differences over 30 calendar days old.....	\$	_____	12075
8. **Market value of short securities and credits (not to be offset by longs or by debits) in all suspense accounts over 30 calendar days.....	\$	_____	12076
9. Market value of securities which are in transfer in excess of 40 calendar days and have not been confirmed to be in transfer by the transfer agent or the issuer during the 40 days.....	\$	_____	12077
10. Other (List: _____).....	\$	_____	12078
11. TOTAL CREDITS (sum of Lines 1-10) .....	\$	_____	12089

**DEBIT BALANCES**

12. Debit balances in accounts carried for security-based swap customers, excluding unsecured accounts and accounts doubtful of collection (see Note E).....	\$	_____	12079
13. Securities borrowed to effectuate short sales by security-based swap customers and securities borrowed to make delivery on security-based swap customers' securities failed to deliver .....	\$	_____	12080
14. Failed to deliver of security-based swap customers' securities not older than 30 calendar days.....	\$	_____	12081
15. Margin required and on deposit with Options Clearing Corporation for all option contracts written or purchased in accounts carried for security-based swap customers (see Note F) .....	\$	_____	12082
16. Margin related to security future products written, purchased or sold in accounts carried for security-based swap customers required and on deposit in a qualified clearing agency account at a clearing agency registered with the Commission under section 17A of the Exchange Act (15 U.S.C. 78q-1) or a derivative clearing organization registered with the Commodity Futures Trading Commission under section 5b of the Commodity Exchange Act (7 U.S.C. 7a-1) (see Note G).....	\$	_____	12083
17. Margin related to cleared security-based swap transactions in accounts carried for security-based swap customers required and on deposit in a qualified clearing agency account at a clearing agency registered with the Commission pursuant to section 17A of the Exchange Act (15 U.S.C. 78q-1) .....	\$	_____	12084
18. Margin related to non-cleared security-based swap transactions in accounts carried for security-based swap customers required and held in a qualified registered security-based swap dealer account at another security-based swap dealer.....	\$	_____	12085
19. Other (List: _____).....	\$	_____	12086
20. **Aggregate debit items .....	\$	_____	12090
21. **TOTAL DEBITS (sum of Lines 12-19) .....	\$	_____	12091

**RESERVE COMPUTATION**

22. Excess of total debits over total credits (Line 21 less Line 11).....	\$	_____	12092
23. Excess of total credits over total debits (Line 11 less Line 21).....	\$	_____	12093
24. Amount held on deposit in "Reserve Account(s)," including value of qualified securities, at end of reporting period .....	\$	_____	12094
25. Amount of deposit (or withdrawal) including \$ _____ 12087 value of qualified securities .....	\$	_____	12095
26. New amount in Reserve Account(s) after adding deposit or subtracting withdrawal including \$ _____ 12088 value of qualified securities .....	\$	_____	12096
27. Date of deposit (MM/DD/YY).....	\$	_____	12097

\*\* In the event the net capital requirement is computed under the alternative method, this reserve formula must be prepared in accordance with the requirements of paragraph (a)(1)(i) of Rule 15c3-1.

References to notes in this section refer to the notes to 17 CFR 240.15c3-3b or 17 CFR 240.18a-4a, as applicable.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

POSSESSION OR CONTROL FOR SECURITY-BASED SWAP CUSTOMERS

Items on this page to be reported by a: Stand-Alone Broker-Dealer  
Stand-Alone SBSD  
Broker-Dealer SBSD

State the market valuation and number of items of:

1. Security-based swap customers' excess securities collateral not in the respondent's possession or control as of the report date (for which instructions to reduce to possession or control had been issued as of the report date) but for which the required action was not taken by respondent within the time frame specified under Rule 15c3-3(p) or Rule 18a-4, as applicable. Notes A and B..... \$ \_\_\_\_\_ 12098  
 A. Number of items..... \_\_\_\_\_ 12099
2. Security-based swap customers' excess securities collateral for which instructions to reduce possession or control had not been issued as of the report date under Rule 15c3-3(p) or Rule 18a-4, as applicable..... \$ \_\_\_\_\_ 12100  
 A. Number of items..... \_\_\_\_\_ 12101
3. The system and procedures utilized in complying with the requirement to maintain physical possession or control of security-based swap customers' excess securities collateral have been tested and are functioning in a manner adequate to fulfill the requirements of Rule 15c3-3(p) or Rule 18a-4, as applicable ..... Yes \_\_\_\_\_ 12102 No \_\_\_\_\_ 12103

Notes:

A – Do not include in Line 1 security-based swap customers' excess securities collateral required to be in possession or control but for which no action was required by the respondent as of the report date or required action was taken by respondent within the required time frames.

B – State separately in response to Line 1 whether the securities reported in response thereto were subsequently reduced to possession or control by the respondent.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

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Items on this page to be reported by a: Stand-Alone SBSB (if claiming an exemption from Rule 18a-4)  
SBSB registered as an OTC Derivatives Dealer (if claiming an exemption from Rule 18a-4)

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**EXEMPTION FROM RULE 18a-4**

If an exemption from Rule 18a-4 is claimed, check the box: .....  12104

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

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 ..... \$ 7415

ii. Enter 8% of Line A.i ..... \$ 7425

iii. Amount of non-customer risk

Maintenance margin ..... \$ 7435

iv. Enter 8% of Line A.iii ..... \$ 7445

v. Enter the sum of Lines A.ii and A.iv ..... \$ 7455

**B. Minimum dollar amount requirement** ..... \$ 7465

**C. Other NFA requirement** ..... \$ 7475

**D. Minimum CFTC net capital requirement**

Enter the greatest of Lines A.v, B, or C ..... \$ 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.v. or 150% of Line B or 150% of Line C or \$375,000 ..... \$ 7495

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

Items on this page to be reported by a: 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. Margin on deposit with derivative 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) derivative 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

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

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 investments 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 investments 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 investments 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

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_



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

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

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 .....	\$			7305
1. Net ledger balance – Foreign futures and foreign options 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 option 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

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

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 .....	\$		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
7. Segregated funds on hand (describe: .....)...			
		\$	7765
8. Total funds in separate 17 CFR 30.7 accounts .....			
		\$	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360).....			
		\$	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts.....			
		\$	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess.....			
		\$	7785

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

SCHEDULE 1 – AGGREGATE SECURITIES, COMMODITIES, AND SWAPS POSITIONS

Items on this page to be reported by: Stand-Alone Broker-Dealer  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

Aggregate Securities, Commodities, and Swaps Positions	LONG/BOUGHT	SHORT/SOLD
1. U.S. treasury securities.....	\$ _____ 8200	\$ _____ 8201
2. U.S. government agency and U.S. government-sponsored enterprises.....	\$ _____ 8210	\$ _____ 8211
A. Mortgage-backed securities issued by U.S. government agency and U.S. government-sponsored enterprises .....	\$ _____ 18001	\$ _____ 18002
B. Debt securities issued by U.S. government agency and U.S. government-sponsored enterprises .....	\$ _____ 18003	\$ _____ 18004
3. Securities issued by states and political subdivisions in the U.S .....	\$ _____ 8220	\$ _____ 8221
4. Foreign securities		
A. Debt securities.....	\$ _____ 8230	\$ _____ 8231
B. Equity securities .....	\$ _____ 8235	\$ _____ 8236
5. Money market instruments.....	\$ _____ 8240	\$ _____ 8241
6. Private label mortgage backed securities.....	\$ _____ 8250	\$ _____ 8251
7. Other asset-backed securities .....	\$ _____ 8260	\$ _____ 8261
8. Corporate obligations.....	\$ _____ 8270	\$ _____ 8271
9. Stocks and warrants (other than arbitrage positions).....	\$ _____ 8280	\$ _____ 8281
10. Arbitrage.....	\$ _____ 8290	\$ _____ 8291
11. Spot commodities .....	\$ _____ 8330	\$ _____ 8331
12. Other securities and commodities .....	\$ _____ 8360	\$ _____ 8361
13. Securities with no ready market		
A. Equity.....	\$ _____ 8340	\$ _____ 8341
B. Debt .....	\$ _____ 8345	\$ _____ 8346
C. Other.....	\$ _____ 8350	\$ _____ 8351
D. Total securities with no ready market .....	\$ _____ 12777	\$ _____ 12782
14. Total net securities and spot commodities (sum of Lines 1-12 and 13D).....	\$ _____ 12778	\$ _____ 12783
15. Security-based swaps		
A. Cleared.....	\$ _____ 12106	\$ _____ 12114
B. Non-cleared.....	\$ _____ 12107	\$ _____ 12115
16. Mixed swaps		
A. Cleared.....	\$ _____ 12108	\$ _____ 12116
B. Non-cleared.....	\$ _____ 12109	\$ _____ 12117
17. Swaps		
A. Cleared.....	\$ _____ 12110	\$ _____ 12118
B. Non-cleared.....	\$ _____ 12111	\$ _____ 12119
18. Other derivatives and options.....	\$ _____ 8295	\$ _____ 8296
19. Counterparty netting .....	\$ _____ 12779	\$ _____ 12784
20. Cash collateral netting .....	\$ _____ 12780	\$ _____ 12785
21. Total derivative receivables and payables (sum of Lines 15-20).....	\$ _____ 12781	\$ _____ 12786
22. Total net securities, commodities, and swaps positions (sum of Lines 14 and 21).....	\$ _____ 8370	\$ _____ 8371

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

SCHEDULE 2 – CREDIT CONCENTRATION REPORT FOR FIFTEEN LARGEST EXPOSURES IN DERIVATIVES

Items on this page to be reported by: Stand-Alone Broker-Dealer (Authorized to use models)  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

I. By Current Net Exposure

Counterparty Identifier	Gross Replacement Value		Net Replacement Value	Current Net Exposure	Current Net and Potential Exposure		Margin Collected
	Receivable (Gross Gain)	Payable (Gross Loss)			Potential Exposure	Margin Collected	
1.	12120	\$ 12135	\$ 12151	\$ 12167	\$ 12183	\$ 12199	\$ 12215
2.	12121	\$ 12136	\$ 12152	\$ 12168	\$ 12184	\$ 12200	\$ 12216
3.	12122	\$ 12137	\$ 12153	\$ 12169	\$ 12185	\$ 12201	\$ 12217
4.	12123	\$ 12138	\$ 12154	\$ 12170	\$ 12186	\$ 12202	\$ 12218
5.	12124	\$ 12139	\$ 12155	\$ 12171	\$ 12187	\$ 12203	\$ 12219
6.	12125	\$ 12140	\$ 12156	\$ 12172	\$ 12188	\$ 12204	\$ 12220
7.	12126	\$ 12141	\$ 12157	\$ 12173	\$ 12189	\$ 12205	\$ 12221
8.	12127	\$ 12142	\$ 12158	\$ 12174	\$ 12190	\$ 12206	\$ 12222
9.	12128	\$ 12143	\$ 12159	\$ 12175	\$ 12191	\$ 12207	\$ 12223
10.	12129	\$ 12144	\$ 12160	\$ 12176	\$ 12192	\$ 12208	\$ 12224
11.	12130	\$ 12145	\$ 12161	\$ 12177	\$ 12193	\$ 12209	\$ 12225
12.	12131	\$ 12146	\$ 12162	\$ 12178	\$ 12194	\$ 12210	\$ 12226
13.	12132	\$ 12147	\$ 12163	\$ 12179	\$ 12195	\$ 12211	\$ 12227
14.	12133	\$ 12148	\$ 12164	\$ 12180	\$ 12196	\$ 12212	\$ 12228
15.	12134	\$ 12149	\$ 12165	\$ 12181	\$ 12197	\$ 12213	\$ 12229
All other counterparties	\$	\$ 12150	\$ 12166	\$ 12182	\$ 12198	\$ 12214	\$ 12230
Totals:	\$	\$ 7810	\$ 7811	\$ 7812	\$ 7813	\$ 7814	\$ 12231

II. By Current Net and Potential Exposure

Counterparty Identifier	Gross Replacement Value		Net Replacement Value	Current Net Exposure	Current Net and Potential Exposure		Margin Collected
	Receivable (Gross Gain)	Payable (Gross Loss)			Potential Exposure	Margin Collected	
1.	12232	\$ 12247	\$ 12264	\$ 12281	\$ 12298	\$ 12315	\$ 12332
2.	12233	\$ 12248	\$ 12265	\$ 12282	\$ 12299	\$ 12316	\$ 12333
3.	12234	\$ 12249	\$ 12266	\$ 12283	\$ 12300	\$ 12317	\$ 12334
4.	12235	\$ 12250	\$ 12267	\$ 12284	\$ 12301	\$ 12318	\$ 12335
5.	12236	\$ 12251	\$ 12268	\$ 12285	\$ 12302	\$ 12319	\$ 12336
6.	12237	\$ 12252	\$ 12269	\$ 12286	\$ 12303	\$ 12320	\$ 12337
7.	12238	\$ 12253	\$ 12270	\$ 12287	\$ 12304	\$ 12321	\$ 12338
8.	12239	\$ 12254	\$ 12271	\$ 12288	\$ 12305	\$ 12322	\$ 12339
9.	12240	\$ 12255	\$ 12272	\$ 12289	\$ 12306	\$ 12323	\$ 12340
10.	12241	\$ 12256	\$ 12273	\$ 12290	\$ 12307	\$ 12324	\$ 12341
11.	12242	\$ 12257	\$ 12274	\$ 12291	\$ 12308	\$ 12325	\$ 12342
12.	12243	\$ 12258	\$ 12275	\$ 12292	\$ 12309	\$ 12326	\$ 12343
13.	12244	\$ 12259	\$ 12276	\$ 12293	\$ 12310	\$ 12327	\$ 12344
14.	12245	\$ 12260	\$ 12277	\$ 12294	\$ 12311	\$ 12328	\$ 12345
15.	12246	\$ 12261	\$ 12278	\$ 12295	\$ 12312	\$ 12329	\$ 12346
All other counterparties	\$	\$ 12262	\$ 12279	\$ 12296	\$ 12313	\$ 12330	\$ 12347
Totals:	\$	\$ 12263	\$ 12280	\$ 12297	\$ 12314	\$ 12331	\$ 12348

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

SCHEDULE 3 – PORTFOLIO SUMMARY OF DERIVATIVES EXPOSURES BY INTERNAL CREDIT RATING

Items on this page to be reported by: Stand-Alone Broker-Dealer (Authorized to use models)  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

Internal Credit Rating	Gross Replacement Value		Net Replacement Value	Current Net Exposure	Current Net and Potential Exposure	Margin Collected	
	Receivable	Payable					
1.	12349	\$ 12386	\$ 12423	\$ 12460	\$ 12497	\$ 12534	\$ 12572
2.	12350	\$ 12387	\$ 12424	\$ 12461	\$ 12498	\$ 12535	\$ 12573
3.	12351	\$ 12388	\$ 12425	\$ 12462	\$ 12499	\$ 12536	\$ 12574
4.	12352	\$ 12389	\$ 12426	\$ 12463	\$ 12500	\$ 12537	\$ 12575
5.	12353	\$ 12390	\$ 12427	\$ 12464	\$ 12501	\$ 12538	\$ 12576
6.	12354	\$ 12391	\$ 12428	\$ 12465	\$ 12502	\$ 12539	\$ 12577
7.	12355	\$ 12392	\$ 12429	\$ 12466	\$ 12503	\$ 12540	\$ 12578
8.	12356	\$ 12393	\$ 12430	\$ 12467	\$ 12504	\$ 12541	\$ 12579
9.	12357	\$ 12394	\$ 12431	\$ 12468	\$ 12505	\$ 12542	\$ 12580
10.	12358	\$ 12395	\$ 12432	\$ 12469	\$ 12506	\$ 12543	\$ 12581
11.	12359	\$ 12396	\$ 12433	\$ 12470	\$ 12507	\$ 12544	\$ 12582
12.	12360	\$ 12397	\$ 12434	\$ 12471	\$ 12508	\$ 12545	\$ 12583
13.	12361	\$ 12398	\$ 12435	\$ 12472	\$ 12509	\$ 12546	\$ 12584
14.	12362	\$ 12399	\$ 12436	\$ 12473	\$ 12510	\$ 12547	\$ 12585
15.	12363	\$ 12400	\$ 12437	\$ 12474	\$ 12511	\$ 12548	\$ 12586
16.	12364	\$ 12401	\$ 12438	\$ 12475	\$ 12512	\$ 12549	\$ 12587
17.	12365	\$ 12402	\$ 12439	\$ 12476	\$ 12513	\$ 12550	\$ 12588
18.	12366	\$ 12403	\$ 12440	\$ 12477	\$ 12514	\$ 12551	\$ 12589
19.	12367	\$ 12404	\$ 12441	\$ 12478	\$ 12515	\$ 12552	\$ 12590
20.	12368	\$ 12405	\$ 12442	\$ 12479	\$ 12516	\$ 12553	\$ 12591
21.	12369	\$ 12406	\$ 12443	\$ 12480	\$ 12517	\$ 12554	\$ 12592
22.	12370	\$ 12407	\$ 12444	\$ 12481	\$ 12518	\$ 12555	\$ 12593
23.	12371	\$ 12408	\$ 12445	\$ 12482	\$ 12519	\$ 12556	\$ 12594
24.	12372	\$ 12409	\$ 12446	\$ 12483	\$ 12520	\$ 12557	\$ 12595
25.	12373	\$ 12410	\$ 12447	\$ 12484	\$ 12521	\$ 12558	\$ 12596
26.	12374	\$ 12411	\$ 12448	\$ 12485	\$ 12522	\$ 12559	\$ 12597
27.	12375	\$ 12412	\$ 12449	\$ 12486	\$ 12523	\$ 12560	\$ 12598
28.	12376	\$ 12413	\$ 12450	\$ 12487	\$ 12524	\$ 12561	\$ 12599
29.	12377	\$ 12414	\$ 12451	\$ 12488	\$ 12525	\$ 12562	\$ 12600
30.	12378	\$ 12415	\$ 12452	\$ 12489	\$ 12526	\$ 12563	\$ 12601
31.	12379	\$ 12416	\$ 12453	\$ 12490	\$ 12527	\$ 12564	\$ 12602
32.	12380	\$ 12417	\$ 12454	\$ 12491	\$ 12528	\$ 12565	\$ 12603
33.	12381	\$ 12418	\$ 12455	\$ 12492	\$ 12529	\$ 12566	\$ 12604
34.	12382	\$ 12419	\$ 12456	\$ 12493	\$ 12530	\$ 12567	\$ 12605
35.	12383	\$ 12420	\$ 12457	\$ 12494	\$ 12531	\$ 12568	\$ 12606
36.	12384	\$ 12421	\$ 12458	\$ 12495	\$ 12532	\$ 12569	\$ 12607
Unrated	12385	\$ 12422	\$ 12459	\$ 12496	\$ 12533	\$ 12570	\$ 12608
Totals:		\$ 7822	\$ 7823	\$ 7821	\$ 7820	\$ 12571	\$ 12609

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

SCHEDULE 4 – GEOGRAPHIC DISTRIBUTION OF DERIVATIVES EXPOSURES FOR TEN LARGEST COUNTRIES

Items on this page to be reported by: Stand-Alone Broker-Dealer (Authorized to use models)  
Stand-Alone SBSB  
Broker-Dealer SBSB  
Stand-Alone MSBSP  
Broker-Dealer MSBSP

I. By Current Net Exposure

Country	Gross Replacement Value		Net Replacement Value	Current Net Exposure	Current Net and Potential Exposure	Margin Collected
	Receivable	Payable				
1.	12610	12620	12630	12640	12650	12661
2.	12611	12621	12631	12641	12651	12662
3.	12612	12622	12632	12642	12652	12663
4.	12613	12623	12633	12643	12653	12664
5.	12614	12624	12634	12644	12654	12665
6.	12615	12625	12635	12645	12655	12666
7.	12616	12626	12636	12646	12656	12667
8.	12617	12627	12637	12647	12657	12668
9.	12618	12628	12638	12648	12658	12669
10.	12619	12629	12639	12649	12659	12670
Totals:		7803	7804	7802	12660	7801

II. By Current Net and Potential Exposure

Country	Gross Replacement Value		Net Replacement Value	Current Net Exposure	Current Net and Potential Exposure	Margin Collected
	Receivable	Payable				
1.	12682	12692	12703	12714	12725	12736
2.	12683	12693	12704	12715	12726	12737
3.	12684	12694	12705	12716	12727	12738
4.	12685	12695	12706	12717	12728	12739
5.	12686	12696	12707	12718	12729	12740
6.	12687	12697	12708	12719	12730	12741
7.	12688	12698	12709	12720	12731	12742
8.	12689	12699	12710	12721	12732	12743
9.	12690	12700	12711	12722	12733	12744
10.	12691	12701	12712	12723	12734	12745
Totals:		12702	12713	12724	12735	12746

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

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Estimated average burden hours per response:

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FOCUS REPORT PART II INSTRUCTIONS

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Schedule 2 – Credit Concentration Report for Fifteen Largest Exposures in Derivatives  
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**Persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number**



## **GENERAL INSTRUCTIONS**

FOCUS Report Part II ("Part II") is a report of the U.S. Securities and Exchange Commission ("Commission" or "SEC") that is required to be filed by the following:

- Brokers or dealers ("broker-dealers") registered with the Commission under section 15 of the Securities Exchange Act of 1934 ("Exchange Act") that are subject to paragraph (a)(1)(ii) of Exchange Act Rule 17a-5 or otherwise required to file Part II by their designated examining authority ("DEA") and OTC derivatives dealers subject to paragraph (a)(1)(i) of Exchange Act Rule 17a-12, that are not also registered with the Commission as security-based swap dealers ("SBSDs") or major security-based swap participants ("MSBSPs") under section 15F of the Exchange Act ("stand-alone broker-dealers");
- Broker-dealers that are also registered as SBSDs ("broker-dealer SBSDs");
- Broker-dealers that are also registered as MSBSPs ("broker-dealer MSBSPs");
- SBSDs not also registered with the Commission as broker-dealers or regulated by a prudential regulator ("stand-alone SBSDs");
- MSBSPs not also registered with the Commission as broker-dealers or regulated by a prudential regulator ("stand-alone MSBSPs");
- Futures Commission Merchants

The instructions issued from time to time must be used in preparing Part II and are considered an integral part of this report.

### **Filing Requirements**

Part II must be filed within 17 business days after the end of each calendar quarter, within 17 business days after the end of the fiscal year where that date is not the end of a calendar quarter, and/or monthly, in accordance with 17 CFR 240.17a-5, 17 CFR 240.17a-12, or 17 CFR 240.18a-7, as applicable.

Part II generally must be filed with the firm's DEA, or if none, then with the Commission or its designee. The name of the firm and the report's effective date must be repeated on each sheet of the report submitted. If no response is made to a line item or subdivision of that item, it constitutes a representation that the firm has nothing to report.

### **Consolidated Reporting**

In computing net capital, firms should consolidate their assets and liabilities in accordance with 17 CFR 240.5c3-1c or 18a-1c, as applicable.

### **Currency**

Foreign currency may be expressed in terms of U.S. dollars at the rate of exchange as of the report's effective date and, where carried in conjunction with the U.S. dollar, balances for the same accountholder may be consolidated with U.S. dollar balances and the gross or net position reported in its proper classification, provided the foreign currency is not subject to any restriction as to conversion.

### **Rounding**

As a general rule, money amounts should be expressed in whole dollars. No valuation should be used which is higher than the actual valuation; for example, for \$170,000.85, use \$170,000 but not \$170,001. However, *for any or all-short valuations*, round the valuation *up* to the nearest dollar; for example, for \$180,000.17, use \$180,001 but not \$180,000.

### **U.S. Generally Accepted Accounting Principles**

Financial statements must be prepared in conformity with U.S. generally accepted accounting principles, applied on a basis consistent with that of the preceding report and must include, in the basic statement or accompanying footnotes, all informative disclosures necessary to make the statement a clear expression of the organization's financial and operational condition. The firm must report all data after proper accruals have been made for income and expense not recorded in the books of account and adequate reserves have been provided for deficits in customer or broker accounts, unrecorded liabilities, security differences, dividends and similar items.

The amount of terms (including commitment fees and the conditions under which lines may be withdrawn) of unused lines of credit for short-term financing must be disclosed, if significant, in notes to the financial statements.

### **Definitions**

"Alternative standard" refers to the alternative standard for computing net capital based on aggregate debit items, in accordance with 17 CFR 240.15c3-1.

"Aggregate indebtedness" is defined in 17 CFR 240.15c3-1.

"Bona fide arbitrage" is defined in 17 CFR 240.15c3-1.

"Open contractual commitment" is defined in 17 CFR 240.15c3-1.

"Current net exposure" is defined as the net replacement value minus the fair market value of collateral collected that may be applied under applicable rules (e.g., taking into account haircuts to the fair market value of the collateral required under applicable rules).

"Current net and potential exposure" is defined as the sum of the following:

- The current net exposure,
- The amount of initial margin for cleared security-based swaps and swaps required by a clearing agency or derivatives clearing organization (regardless of whether the margin has been collected),
- The "margin amount" for non-cleared security-based swaps calculated under 17 CFR 240.18a-3,
- The "initial margin for non-cleared swaps" calculated under the rules of the Commodity Futures Trading Commission ("CFTC")(regardless of whether the margin has been collected), and
- The "maximum potential exposure" as defined in 17 CFR 240.15c3-1 or 18a-1, as applicable, for any over-the-counter derivatives not included above.

"Customer" and "non-customer" are defined in 17 CFR 240.15c3-1.

"Exempted securities" is defined in section 3 of the Exchange Act.

"Gross replacement value" and "Gross replacement value – receivable" are defined as the amount that would need to be paid to enter into identical contracts with respect to derivatives positions that have a positive mark-to-market value to the firm (i.e., are receivable positions of the firm), without applying any netting or collateral.

"Gross replacement value – payable" is defined as the amount that would need to be paid to enter into identical contracts with respect to derivatives positions that have a negative mark-to-market value to the firm (i.e., are payable positions of the firm), without applying any netting or collateral.

"Margin collected" is defined as the amount of margin collateral collected that can be applied against the firm's current net and potential exposure under applicable rules.

"Mixed swap" is defined in section 3(a)(68)(D) of the Exchange Act.

"Net capital" is defined in 17 CFR 240.15c3-1 or 18a-1, as applicable.

"Net replacement value" is defined as the amount of the "gross replacement value – receivable" minus the amount of the "gross replacement value – payable" that may be netted for each counterparty in accordance with applicable rules.

"Omnibus" refers to an arrangement whereby one firm settles transactions and holds securities in an account on behalf of another firm and its customers. The clearing firm only knows the other firm and does not know the customers of the carrying firm.

"Prudential regulator" is defined in section 3 of the Exchange Act.

"Ready market" is defined in 17 CFR 240.15c3-1 or 18a-1, as applicable.

"Secured demand note" ("SDN") is defined in 17 CFR 240.15c3-1d.

"Securities not readily marketable" is defined in 17 CFR 240.15c3-1 or 18a-1, as applicable.

"Security-based swap" is defined in section 3(a)(68) of the Exchange Act.

"Security-based swap customer" is defined in 17 CFR 240.15c3-3 or 240.18a-4, as applicable.

"Swap" is defined in section 3(a)(69) of the Exchange Act.

## SPECIFIC INSTRUCTIONS

### **Cover Page**

The cover page must be completed in its entirety. If a line does not apply, the firm should write "None" or "N/A" on the line, as applicable.

- 13 Name of reporting entity. Provide the name of the firm filing Part II, as it is registered with the Commission. Do not use DBAs or divisional names. Do not abbreviate.
- 20-23, 12008 Address of principal place of business. Provide the physical address (not a post office box) of the firm's principal place of business.
- 30 Name of person to contact in regard to this report. The identified person need not be an officer or partner of the firm, but should be a person who can answer any questions concerning this report.
- 31 (Area code) Telephone no. Provide the direct telephone number of the contact person whose name appears on Line Item 30.
- 32, 34, 36, 38 Name(s) of subsidiaries or affiliates consolidated in this report. Provide the name of the subsidiaries or affiliate firms whose financial and operational data are combined in Part II with that of the firm filing Part II.
- 33, 35, 37, 39 Official use. This item is for use by regulatory staff only (leave it blank).

### **Statement of Financial Condition**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSDs, broker-dealer SBSDs, stand-alone MSBSPs, and broker-dealer MSBSPs. Firms should report their assets as allowable or non-allowable in accordance with 17 CFR 240.15c3-1, 17 CFR 240.18a-1, or 17 CFR 240.18a-2, as applicable. (Stand-alone MSBSPs should only complete the Allowable and Total columns.) With respect to liabilities, the columns titled "A.I. Liabilities" and "Non-A.I. Liabilities" should only be completed by broker-dealers electing to comply with the aggregate indebtedness standard under 17 CFR 240.15c3-1.

- 200 Allowable – cash. Report unrestricted cash balances. Do not report:
- Bank-negotiable certificates of deposits or similar bank money market instruments.
  - Petty cash.
  - Cash used to collateralize bank loans or other similar liabilities (compensating balances).
  - Overdrafts in unrelated banks.
- 210 Allowable – cash segregated in compliance with federal and other regulations. Report cash segregated pursuant to federal or state statutes or regulations, or the requirements of any foreign government or instrumentality of that government.
- 220 Allowable – receivables from brokers/dealers and clearing organizations – failed to deliver – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a. Do not report continuous net settlement ("CNS") fails to deliver here. Report them on Line Item 280.
- 230 Allowable – receivables from brokers/dealers and clearing organizations – failed to deliver – other. Do not report CNS fails to deliver here. Report them on Line Item 290.
- 260 Allowable – receivables from brokers/dealers and clearing organizations – omnibus accounts – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a or the Commodity Exchange Act ("CEA"). If applicable, report here net ledger balances and losses and gains on commodities future contracts.
- 270 Allowable – receivables from brokers/dealers and clearing organizations – omnibus accounts – other. If applicable, report here net ledger balances and losses and gains on commodities future contracts.
- 280 Allowable – receivables from brokers/dealers and clearing organizations – clearing organizations – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a or the CEA. Report CNS fails to

deliver allocating to customers here. CNS balances may be reported on a net basis by category (i.e., customer, non-customer).

290 Allowable – receivables from brokers/dealers and clearing organizations – clearing organizations – other. Report CNS fails to deliver here. CNS balances may be reported on a net basis by category (i.e., customer, non-customer). Report deposits of cash with clearing organizations.

292 Allowable – trade date receivable. Report pending or unsettled trades that net to a receivable balance, as of trade date, across all counterparties.

300 Allowable – receivables from brokers/dealers and clearing organizations – other. Report other allowable receivables from brokers/dealers and clearing organizations, including floor brokerage, commissions, trade date adjustment, and all other allowable gross receivables from brokers/dealers and clearing organizations not already reported.

320 Allowable – receivables from customers – securities accounts – partly secured accounts. Report those portions of partly secured customer accounts that have been secured by securities deemed to have a ready market. The remaining portion of the ledger debit balance is considered nonallowable; report it as partly secured customer receivables (Line Item 560).

360 Allowable – securities purchased under agreements to resell. Report the gross contract value receivable (contract price) of reverse repurchase agreements that are deemed to be adequately secured. Contract price includes accrued interest on the contract at the repurchase agreement's rate (not the underlying securities). Buy-sell agreements are considered financing transactions and are reported on this line item. If a firm does not take possession of the collateral securing a reverse repurchase agreement, it will be treated as a nonallowable asset and reported on Line Item 605. Reverse repurchase deficits (including buy-sell deficits) should be reported on Line Item 3610.

480 Allowable – investment in and receivables from affiliates, subsidiaries and associated partnerships. This amount should not be netted against a payable from different affiliates, subsidiaries, and associated partnerships.

500 Allowable – other assets – dividends and interest receivable. Dividends receivable and payable should not be netted; they should be recorded in separate accounts.

520 Allowable – other assets – loans and advances. Report amounts related to loans and advances made to employees and others that are secured by readily marketable securities, and meet the margin requirements of Regulation T (12 CFR 220), 17 CFR 240.18a-3, and/or the firm's DEA, as applicable. Do not report loans and advances to partners, directors, and officers. Report them in the appropriate category under "Receivable from non-customers", on either Line Item 340 or Line Item 350.

530 Allowable – other assets – miscellaneous. Report allowable assets not readily classifiable into other previously identified categories. Examples of assets reported on this line item include: future income tax benefits arising as a result of unrealized losses; good faith deposits; and deferred organization expenses, prepaid expenses, and deferred charges.

536 Allowable – other assets – collateral accepted under ASC 860. Report here the market value of securities received that are required to be reported under ASC 860.

Securities held as collateral for stock loan transactions are recognized as both an asset (Securities accepted under ASC 860 (Line Item 536)) and as a liability (Obligation to return securities (Line Item 1686)).

Example: A firm loans 100 shares of stock valued at \$1050 and receives stock collateral valued at \$1000. The market value of the collateral received should be reported on the FOCUS as follows:

Debit	FOCUS Item 536	Securities accepted under ASC 860	\$1000
Credit	FOCUS Item 1686	Obligation to return securities	\$1000

537 Allowable – other assets – SPE assets. Report here financial assets that were previously transferred to a special purpose entity ("SPE") that do not qualify for sale treatment under ASC 860. Financial assets that have been transferred to a qualifying SPE do not need to be reported on Part II. Financial assets that have been transferred to a SPE that is not a qualifying SPE fail to qualify for sale treatment generally because effective control over the assets is still maintained.

550 Nonallowable – receivables from brokers/dealers and clearing organizations – other. Report nonallowable or aged receivables from brokers/dealers and clearing organizations including floor brokerage, commissions, trade date adjustment,

and all other nonallowable gross receivables from brokers/dealers and clearing organizations not already reported. Do not net unrelated receivables versus payables.

- 560 Nonallowable – receivables from customers – securities accounts – partly secured accounts. Report those portions of partly secured customer accounts that have not been secured by securities deemed to have a ready market. See 17 CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable. Report deficits in partly secured accounts of the introducing firm. Both the carrying broker and the introducing broker must report this if their clearing agreement states that such deficits are the liability of the introducing broker.
- 605 Nonallowable – securities purchased under agreements to resell. Report the gross contract value receivable (contract price) of reverse repurchase agreements that are not deemed to be adequately secured. If collateral that secures a reverse repurchase receivable is non-marketable or illiquid, then the amount receivable is nonallowable and should be reported here. Contract price includes accrued interest on the contract at the repurchase agreement's rate (not the underlying securities).
- 670 Nonallowable – investment in and receivables from affiliates, subsidiaries and associated partnerships. This amount should not be netted against payables from different affiliates or subsidiaries.
- 690 Nonallowable – other assets – dividends and interest receivable. Dividends receivable and payable are not to be netted; they should be recorded in separate accounts.
- 710 Nonallowable – other assets – loans and advances. Do not report unsecured loans and advances to partners, directors, and officers. Report them on Line Item 600.
- 750 Total – cash. This line item is equal to Line Item 200.
- 760 Total – cash segregated in compliance with federal and other regulations. This line item is equal to Line Item 210.
- 770 Total – receivables from brokers/dealers and clearing organizations – failed to deliver. This line item is the sum of Line Items 220 and 230.
- 780 Total – receivables from brokers/dealers and clearing organizations – securities borrowed. This line item is the sum of Line Items 240 and 250.
- 790 Total – receivables from brokers/dealers and clearing organizations – omnibus accounts. This line item is the sum of Line Items 260 and 270.
- 800 Total – receivables from brokers/dealers and clearing organizations – clearing organizations. This line item is the sum of Line Items 280 and 290.
- 802 Total – trade date receivable. This line item is equal to Line Item 292.
- 810 Total – receivables from brokers/dealers and clearing organizations – other. This line item is the sum of Line Items 300 and 550.
- 820 Total – receivables from customers. This line item is the sum of Line Items 310, 320, 330, 335, 560, 570, 580, and 590.
- 830 Total – receivables from non-customers. This line item is the sum of Line Items 340, 350, and 600.
- 840 Total – securities purchased under agreements to resell. This line item is the sum of Line Items 360 and 605.
- 880 Total – securities borrowed under subordination agreements and partners' individual and capital securities accounts. This line item is the sum of Line Items 460 and 630.
- 890 Total – secured demand notes. This line item is the sum of Line Items 470 and 640.
- 900 Total – memberships in exchanges. This line item is the sum of Line Items 650 and 660.
- 910 Total – investment in and receivables from affiliates, subsidiaries and associated partnerships. This line item is the sum of Line Items 480 and 670.
- 920 Total – property, furniture, equipment, leasehold improvements, and rights under lease agreements. This line item is the sum of Line Items 490 and 680.
- 930 Total – other assets. This line item is the sum of Line Items 500, 510, 520, 530, 536, 537, 690, 700, 710, and 720.

- 940 Total – assets. This line item is the sum of Line Items 540 and 740.
- 950 Payable to customers – securities accounts – including free credits. Do not report here funds in commodity accounts segregated in accordance with the Commodity Exchange Act. Do not report credits related to short sales of securities.
- 970 Liabilities subordinated to claims of creditors – cash borrowings – from outsiders. Report that portion of subordinated liabilities (cash borrowings) reported on Line Item 1710 that are owed to the firm's non-partners, non-members, or non-stockholders (outsiders).
- 980 Liabilities subordinated to claims of creditors – cash borrowings – includes equity subordination. Report that portion of subordinated liabilities (cash borrowings) reported on Line Item 1710 that are considered equity pursuant to 17 CFR 240.15c3-1 or 17CFR 240.18a-1, as applicable, for debt to debt-equity requirements. See also 17 CFR 240.15c3-1d and 17 CFR 240.18a-1d regarding events of acceleration and default.
- 990 Liabilities subordinated to claims of creditors – securities borrowings – from outsiders. This amount represents that portion of Line Item 1720 that is securities borrowing from the firm's non-partners, non-members, or non-stockholders (outsiders).
- 1000 Liabilities subordinated to claims of creditors – pursuant to secured demand note collateral agreements – from outsiders. Report that portion of liabilities subordinated pursuant to SDN collateral agreements (Line Item 1730) that are owed to the firm's non-partners, non-members, or non-stockholders (outsiders).
- 1010 Liabilities subordinated to claims of creditors – pursuant to secured demand note collateral agreements – includes equity subordination. Report that portion of liabilities subordinated pursuant to SDN collateral agreements (Line Item 1730) that are considered equity pursuant to 17CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable, for debt to debt-equity requirements. See also 17 CFR 240.15c3-1d and 17 CFR 240.18a-1d regarding events of acceleration and default.
- 1020 Partnership and LLC – including limited partners/members. Report that portion of Line Item 1780 that represents the capital contributions of limited partners/members to the limited partnership/limited liability company.
- 1480 Securities sold under repurchase agreements. Report here the gross contract value (contract price) of securities sold under repurchase agreements. Contract price includes accrued interest on the contract at the repurchase agreement's rate (not the underlying securities). Buy-sell agreements resembling repurchase agreements are also reported here.
- 1490 Payable to brokers/dealers and clearing organizations – failed to receive – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a. Do not report here CNS failed to receive relating to customers. Report them on Line Item 1550.
- 1500 Payable to brokers/dealers and clearing organizations – failed to receive – other. Do not report here CNS failed to receive relating to non-customers. Report them on Line Item 1560.
- 1530 Payable to brokers/dealers and clearing organizations – omnibus accounts – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA. Report here customer-related credit balances in accounts carried by other firms pursuant to omnibus agreements.
- 1540 Payable to brokers/dealers and clearing organizations – omnibus accounts – other. Report here non-customer and proprietary-related credit balances in accounts carried by other firms pursuant to omnibus agreements. FCMs should also report on this line item omnibus accounts used to clear proprietary and non-customer accounts that liquidate to a deficit (payable to the other FCM). An omnibus account that the reporting FCM carries at another FCM liquidating to a deficit should not be netted against omnibus accounts that liquidate to an equity.
- 1550 Payable to brokers/dealers and clearing organizations – clearing organizations – includible in segregation requirement under 17 CFR 240.15c3-3 and its appendices or 17 CFR 240.18a-4 and 18a-4a, or the CEA. CNS fails to receive allocating to customers are also included on this line item. CNS balances may be reported on a net basis by category (customers or non-customers); however, they should be allocated broadly for purposes of the formulas under 17 CFR 240.15c3-3a, 17 CFR 240.18a-4a, and the Commodity Exchange Act.
- 1560 Payable to brokers/dealers and clearing organizations – clearing organizations – other. CNS balances may be reported on a net basis by category (customers or non-customers).

- 1562 Trade date payable. Report here pending or unsettled trades that net to a payable balance as of trade date, across all counterparties.
- 1570 Payable to brokers/dealers and clearing organizations – other. Report here all other payables to broker/dealers including commissions, floor brokerage, and trade date or settlement date adjustments. When a firm is required to prepare its net capital computation on a trade date basis, any net receivables (or payables) resulting from adjusting proprietary positions to reflect the trade date basis of accounting should be reported here. Do not net payables and receivables with unrelated entities.
- 1686 Accounts payable and accrued liabilities and expenses – obligation to return securities. Report here the market value of securities that are required to be reported pursuant to ASC 860. Report here the market value of securities received in a stock loan transaction in which the firm lent out one security and received another security in lieu of cash.
- 1687 Accounts payable and accrued liabilities and expenses – SPE liabilities. Report here liabilities of SPEs that offset financial assets previously transferred to the SPE that do not qualify for sale treatment under ASC 860. Liabilities reported here contrast with the assets reported on Line Item 537.
- 1710 Liabilities subordinated to claims of creditors – cash borrowings. SBSBs should report here cash borrowings that are subordinated to the claims of creditors, and meet the minimum requirements of 17 CFR 240.15c3-1d or 17 CFR 240.18a-1d, if applicable. These liabilities are added to net worth in the computation of net capital (see Line Item 3520).

**Computation of Net Capital (Filer Authorized to Use Models)**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, broker-dealer SBSBs, and broker-dealer MSBSPs that are authorized by the Commission to calculate net capital using internal models in accordance with 17 CFR 240.15c3-1e and 240.18a-1(d), as applicable. Firms using the value at risk (VaR) model to compute market risk exposure should complete Line 9, while firms using Basel 2.5's standards to compute market risk exposure should complete Line 10.

- 3490 Deduct ownership equity not allowable for net capital. Report as a deduction any capital accounts, included as part of ownership equity on the Statement of Financial Condition, that are not allowable in the determination of net capital (i.e., partners' securities contributed to the firm through their individual and capital accounts).

- 3525 Other (deductions) or allowable credits. Report deductions or addbacks that are net of any related tax benefit.

Reported amounts must also be reported on the section titled "Capital Withdrawals."

Do not deduct from net worth or include in aggregate indebtedness any net receivables or payables resulting from the recording of proprietary positions on a trade date basis.

- 3610 Other deductions and/or charges. These charges include the following:

- Securities borrowed deficits,
- Stock loan deficits,
- Repurchase and reverse repurchase deficits,
- Aged fail-to-receive,
- The 1% deduction for fails to deliver and stock borrows allocating to fails to receive that have been excluded from the customer reserve or deposit requirement formula, as applicable,
- Other operational charges not comprehended elsewhere, and
- The 1% deduction for stock borrows collateralized by an irrevocable letter of credit.

- 3630 Other additions and/or allowable credits. Report adjustments to ownership equity related to unrealized profit or loss and to deferred tax provisions, pursuant to 17 CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable. Report also any flow-through capital that has been approved by the Commission pursuant to 17 CFR 240.15c3-1c, if applicable.

Unrealized losses on open contractual commitments are treated as charges when computing the net worth and the debt/equity total. See 17 CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable. Unrealized profits on open contractual commitments are allowed to reduce haircuts, but not to otherwise increase net worth or net capital.

- 3665 Residual marketable securities. This line item should include contractual securities commitments not accounted for in the firm's VaR model.

### **Computation of Net Capital (Filer Not Authorized to Use Models)**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, broker-dealer SBSBs, and broker-dealer MSBSPs that are not authorized by the Commission to calculate net capital using internal models in accordance with 17 CFR 240.15c3-1e or 17 CFR 240.18a-1(d), as applicable.

Follow the instructions in the immediately preceding section titled "Computation of Net Capital (Filer Authorized to Use Models)" to the extent it contains instructions corresponding with the applicable line item number (unless contrary instructions are provided below).

- 3732 Haircuts on securities – arbitrage. Report the deduction applied to securities considered part of a bona fide arbitrage, pursuant to 17 CFR 240.15c3-1 or 17 CFR 240.18a-1, as applicable.
- 3734 Haircuts on securities – other securities. This line item should include deductions applied to securities of an investment company registered under the Investment Company Act of 1940.
- 3736 Haircuts on securities – other. The deductions reported here should include charges related to foreign currency exposure or charges related to swaps that are not computed under 17 CFR 240.15c3-1a or 17 CFR 240.18a-1a. Haircuts on swaps computed under 17 CFR 240.15c3-1a or 17 CFR 240.18a-1a should be reported on Line Item 12028.

### **Computation of Minimum Regulatory Capital Requirements (Broker-Dealer)**

This section must be prepared by stand-alone broker-dealers, broker-dealer SBSBs, and broker-dealer MSBSPs. The calculation of excess tentative net capital should only be completed by broker-dealers that are authorized to calculate net capital using internal models.

- 3870 Ratio requirement – 2% of aggregate debit items. FCMs must report here the greater of:
- 2% of aggregate debit items, or
  - 8% of funds required to be segregated pursuant to the Commodity Exchange Act.

### **Computation of Minimum Regulatory Capital Requirements (Non-Broker-Dealer SBSB)**

This section must be prepared by stand-alone SBSBs. The calculation of excess tentative net capital should only be completed by stand-alone SBSBs that are authorized to calculate net capital using internal models.

### **Computation of Tangible Net Worth**

This section must be prepared by stand-alone MSBSPs.

### **Statement of Income (Loss) or Statement of Comprehensive Income (as defined in § 210.1-02 of Regulation S-X), as applicable**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, broker-dealer SBSBs, stand-alone MSBSPs, and broker-dealer MSBSPs.

If there are no items of other comprehensive income in the period presented, the firm is not required to report comprehensive income.

Commissions. Commission earned on equity, debt and commodity transactions including non-inventory principal transactions. Commission earned on introduced accounts carried by other broker-dealers and on omnibus accounts carried for other broker-dealers should be reported net.

Underwriting. Gross profit from underwriting transactions shall be determined as the difference between the proceeds of securities sold and their purchase price adjusted for discounts, commissions and allowances received from or given to other broker-dealers.

Any direct expense which can be associated with a specific underwriting may also be considered as a cost in determining gross profit or loss. In determining gross profit or loss any unrealized loss on securities unsold at the time the underwriting account was closed shall be considered as a deduction from the proceeds of securities sold.

In addition, report all fees earned from private placements, mergers and acquisitions and any other underwriting activity.

Interest and dividends. Report interest and dividend income earned on firm trading and investment accounts. Also report gross interest earned on customers' securities and commodities accounts.



Income from sale of investment company shares. Include income from sale of open-end investment company shares as retailer and as an underwriter including sales of periodic payment plans of the installment type and face amount certificates. Exclude income from sale and underwriting of shares of closed-end investment companies.

Other income. Report all other income including sale of investment company securities, investment advisory fees, proxy solicitation fees, service charges (including custodial fees), fees in connection with option transactions not excluded on an exchange, fees for solicitation of tenders on exchanges of securities, income from sale of insurance policies and all other income not specified above.

Employee compensation and benefits. Report all salaries, commissions, bonuses, profit sharing contributions, payroll taxes and benefits paid to or incurred for all employees of the reporting organization.

Commissions and floor brokerage. Include security and commodity commissions paid to others; clearance fees paid to clearing corporations, associations and depositories; fees paid to exchanges and floor brokerage paid to other broker-dealers.

Communications. Include the cost of telephones and leases wires, tickers and quotation equipment, postage, stationery, office supplies and forms.

Occupancy and equipment rental. Enter the cost of rent, heat, light and maintenance; depreciation and amortization; EDP equipment, rental and service bureau charges; all other equipment rental and general insurance.

Interest. Include interest paid to banks and on customers' accounts; on all other un-subordinated and subordinated borrowings.

Taxes other than income taxes. Include real estate taxes, personal property taxes, commercial rent and occupancy taxes, etc.

Other operating expenses. Report cost incurred for advertising, sales literature and promotional activities; travel and entertainment; subscriptions to periodicals, dues and assessments, losses in error accounts and bad debt, professional fees and all other expenses not specified above.

Income taxes. Include all unincorporated business taxes, franchise taxes, state and local income taxes and federal income taxes paid, accrued or refunded.

Equity in earnings of unconsolidated subsidiaries. The amount reported shall be stated net of any applicable tax provisions.

Comprehensive income. Comprehensive income is defined in § 210.1-02 of Regulation S-X.

### **Capital Withdrawals**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSDs, broker-dealer SBSDs, and broker-dealer MSBSPs.

Name of lender or contributor. Report the name of the lender or contributor to whom the scheduled liability relates (i.e., name of partner, shareholder or subordinated lender). If an amount reported in this column relates to a discretionary liability or other addback to capital, include a description of the addback (i.e., "discretionary liability").

Amount to be withdrawn. These amounts can include:

- Equity capital that the firm expects to distribute within the next six months;
- Subordinated liabilities that are scheduled to mature within the next six months;
- Accruals and other addbacks to net capital that will not be eligible for inclusion in net capital within the next six months.

### **Capital Withdrawals – Recap**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSDs, broker-dealer SBSDs, and broker-dealer MSBSPs.

With respect to Lines 1 through 4, report equity and subordinated liabilities maturing or proposed to be withdrawn within the next six months and accruals which have not been deducted in the computation of net capital.

## **Financial and Operational Data**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, broker-dealer SBSBs, and broker-dealer MSBSPs. In addition to the specific instructions below, firms should refer to the instructions accompanying Notes A and B of this section on Part II itself.

- 4980 Actual number of tickets executed during the reporting period. For agency transactions, count both street side and customer side as one transaction. Count as one transaction multiple executions at the same price that result in one confirmation. In the case of principal transactions, count separately dealer-to-dealer and retail transactions. Carrying and clearing firms should include in the total ticket count transactions emanating from those firms for whom they clear on a fully disclosed basis. Firms that introduce accounts on a fully disclosed basis should include transactions introduced in their ticket count.
- 4990 Number of corrected customer confirmations sent after settlement date. Include confirmations for which the incorrect original was sent to the customer. Consider individually multiple corrections on confirmations.
- 5374 Customers' and security-based swap customers' accounts under Rules 15c3-3 or 18a-4, as applicable. Report the aggregate market value of specific securities, other than exempted securities, which exceeds 15% of the value of all securities which collateralize all margin receivables pursuant to Note E to 17 CFR 240.15c3-3a or Note E to 17 CFR 240.18a-1a, as applicable.
- 5378 Total of personal capital borrowings due within six months. Report the total borrowed cash and/or securities that, in computing net capital, are included as proprietary capital or subordinated debt.
- 5760 Open transfers and reorganization account items over 40 days not confirmed or verified – number of items. The term "reorganization account items" includes, but is not limited to, transactions in the following: (1) "rights" subscriptions, (2) warrants exercised, (3) stock splits, (4) redemptions, (5) conversions, (6) exchangeable securities, and (7) spin-offs.
- 5820 Security suspense and differences with related money balances – long – debits. When computing net capital, regard short positions and related credits as proprietary commitments if they remain unresolved seven business days after discovery.
- 5825 Security suspense and differences with related money balances – short – debits. When computing net capital, regard long positions and related debits as proprietary commitments if they remain unresolved seven business days after discovery.
- 5830 Market value of short and long security suspense and differences without related money – debits. When computing net capital, regard the market value of short security differences as deductions if they remain unresolved seven business days after discovery. Do not net unrelated differences in the same security or in other securities.
- 5840 Market value of security record breaks – debits. Report the market values of short security record breaks that are unresolved seven business days after discovery.
- 5850 Correspondents, broker-dealers, SBSBs, and MSBSPs – long – debits. Report here the debit amount applicable to all unresolved reconciling items (favorable or unfavorable) with correspondents, broker-dealers, SBSBs, and/or MSBSPs that are long and unresolved within seventeen business days from record date. Do not net these items.
- 5855 Correspondents, broker-dealers, SBSBs, and MSBSPs – short – debits. Report here the debit amount applicable to all unresolved reconciling items (favorable or unfavorable) with correspondents, broker-dealers, SBSBs, and/or MSBSPs that are short and unresolved within seventeen business days from record date. Do not net these items.
- 5860 Depositories – debits. Report here the debit amount or short value applicable to all unresolved reconciling items (favorable or unfavorable) with depositories that are unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 5870 Clearing organizations – long – debits. Report here the debit amount applicable to all unresolved reconciling items (favorable or unfavorable) with clearing organizations that are long and unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 5875 Clearing organizations – short – debits. Report here the debit value applicable to all unresolved reconciling items (favorable or unfavorable) with clearing organizations that are short and unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 6012 Money suspense and balancing differences – deductions. A difference, open at the report date and unresolved for seven business days after discovery, must be deducted regardless of whether the difference is resolved prior to Part II's filing date.

- 6020 Security suspense and differences with related money balances – long – credits. When computing net capital, regard long positions and related credits as proprietary commitments if they remain unresolved seven business days after discovery.
- 6025 Security suspense and differences with related money balances – short – credits. When computing net capital, regard long positions and related credits as proprietary commitments if they remain unresolved seven business days after discovery.
- 6040 Market value of security record breaks – credits. Report the market values of long security record breaks that are unresolved seven business days after discovery.
- 6042 Market value of security record breaks – deductions. The market values of short security record breaks are deductions to net capital only if they remain unresolved seven business days after discovery.
- 6050 Correspondents, broker-dealers, SBSBs, and MSBSPs – long – credits. Report here the credit amount applicable to all unresolved reconciling items (favorable or unfavorable) with correspondents, broker-dealers, SBSBs, and/or MSBSPs that are long and unresolved within seventeen business days from record date.
- 6055 Correspondents, broker-dealers, SBSBs, and MSBSPs – short – credits. Report here the credit amount applicable to all unresolved reconciling items (favorable or unfavorable) with correspondents, broker-dealers, SBSBs, and/or MSBSPs that are short and unresolved within seventeen business days from record date. Do not net these items.
- 6060 Depositories – credits. Report here the credit amount or long value applicable to all unresolved reconciling items (favorable or unfavorable) with depositories that are unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 6070 Clearing organizations – long – credits. Report here the credit amount applicable to all unresolved reconciling items (favorable or unfavorable) with clearing organizations that are long and unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 6075 Clearing organizations – short – credits. Report here the credit value applicable to all unresolved reconciling items (favorable or unfavorable) with clearing organizations that are short and unresolved within seven business days from the date of receipt of the statement of account from the carrying entity. Do not net these items.
- 6160 Open transfers and reorganization account items over 40 days not confirmed or verified – credits. Report here credits relating to open transfers and reorganization account items that have not been confirmed or verified for over forty days. See the instructions accompanying Line Item 5760 for a discussion of the term "reorganization account items."
- 6162 Open transfers and reorganization account items over 40 days not confirmed or verified – deductions. Report here the total deductions relating to open transfers and reorganization account items that have not been confirmed or verified for over forty days. See the instructions accompanying Line Item 5760 for a discussion of the term "reorganization account items."
- 6182 Aged fails to deliver – deductions. Report deductions for fails to deliver that are five business days or longer (or 21 business days for municipal securities).
- 6187 Aged fails to receive – deductions. Report deductions for fails to receive that are outstanding for more than 30 calendar days.

#### **Computation for Determination of Customer Reserve Requirements**

This section must be prepared by stand-alone broker-dealers, broker-dealer SBSBs, and broker-dealer MSBSPs that are subject to Rule 15c3-3. See also the notes accompanying 17 CFR 240.15c3-3a.

Note that broker-dealer SBSBs must also complete the "Computation for Determination of Security-Based Swap Customer Reserve Requirements" with regard to security-based swap customers' accounts (while limiting this calculation under 17 CFR 240.15c3-3a to customers' accounts). The term "customer" is defined in 17 CFR 240.15c3-3.

#### **Possession or Control for Customers**

This section must be prepared by stand-alone broker-dealers, broker-dealer SBSBs, and broker-dealer MSBSPs.

Note that broker-dealer SBSBs must also complete Possession or Control for Security-Based Swap Customers with regard to security-based swap customers' security-based swap customers (while limiting this calculation to security customers).

#### **Computation for Determination of PAB Requirements**

This section must be prepared by stand-alone broker-dealers, broker-dealer SBSBs, and broker-dealer MSBSPs.

#### **Claiming an Exemption from Rule 15c3-3**

This section must be prepared by stand-alone broker-dealers, broker-dealer SBSBs, and broker-dealer MSBSPs that are claiming an exemption from Rule 15c3-3.

#### **Computation for Determination of Security-Based Swap Customer Reserve Requirements**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, and broker-dealer SBSBs. Stand-alone SBSBs that are exempt from 17 CFR 240.18a-4 are not required to complete this section. See also the notes accompanying 17 CFR 240.15c3-3a and 17 CFR 240.18a-4a, as applicable.

Note that broker-dealer SBSBs must also complete the "Computation for Determination of Customer Reserve Requirements" with regard to customers' accounts (while limiting this calculation to security-based swap customers' accounts).

#### **Possession or Control for Security-Based Swap Customers**

This section must be prepared by stand-alone broker-dealers, stand-alone SBSBs, and broker-dealer SBSBs. Stand-alone SBSBs that are exempt from 17 CFR 240.18a-4 are not required to complete this section.

Note that broker-dealer SBSBs must also complete Possession or Control for Customers with regard to customers' security customers (while limiting this calculation under 17 CFR 240.18a-4a to security-based swap customers).

#### **Computation of CFTC Minimum Capital Requirements**

This section must be prepared by nonbank broker-dealers, SBSBs, and MSBSPs registered with the CFTC as futures commission merchants pursuant to section 4d of the Commodity Exchange Act.

This section should be prepared in accordance with the Commodity Futures Trading Commission's Form 1-FR-FCM ("CFTC Instructions").

#### **Statement of Segregation Requirements and Funds in Segregation for Customers Trading on U.S. Commodity Exchanges**

This section must be prepared by nonbank broker-dealers, SBSBs, and MSBSPs registered with the CFTC as futures commission merchants pursuant to section 4d of the Commodity Exchange Act.

This section should be prepared in accordance with the CFTC Instructions.

#### **Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts under Section 4d(f) of the Commodity Exchange Act**

This section must be prepared by nonbank broker-dealers, SBSBs, and MSBSPs registered with the CFTC as futures commission merchants pursuant to section 4d of the Commodity Exchange Act.

This section should be prepared in accordance with the CFTC Instructions.

#### **Statement of Segregation Requirements and Funds in Segregation for Customers' Dealer Options Accounts**

This section must be prepared by nonbank broker-dealers, SBSBs, and MSBSPs registered with the CFTC as futures commission merchants pursuant to section 4d of the Commodity Exchange Act.

This section should be prepared in accordance with the CFTC Instructions.

#### **Statement of Secured Amounts and Funds Held in Separate Accounts for Foreign Futures and Foreign Options Customers Pursuant to CFTC Regulation 30.7**

This section must be prepared by nonbank broker-dealers, SBSBs, and MSBSPs registered with the CFTC as futures commission merchants pursuant to section 4d of the Commodity Exchange Act.

This section should be prepared in accordance with the CFTC Instructions.

#### **Schedule 1 – Aggregate Securities, Commodities, and Swaps Positions**

This schedule must be prepared by stand-alone broker-dealers, stand-alone SBSBs, broker-dealer SBSBs, stand-alone MSBSPs, and broker-dealer MSBSPs.

For security-based swaps, mixed swaps, and swaps, report the month-end gross replacement value for cleared and non-cleared receivables in the long/bought column, and report the month-end gross replacement value for cleared and non-cleared payables in the short/sold column. Report totals on the "Total" row. The long/bought total in Schedule 1 (Line Item 8370) should equal total net securities, commodities, and swap positions in the assets section of the Statement of Financial Condition (Line Item 12024). The short/sold total in Schedule 1 (Line Item 8371) should equal total net securities, commodities, and swap positions in the liabilities section of the Statement of Financial Condition (Line Item 12044).

Terms may be defined by reference to other sections of the instructions accompanying Part II.

### **Schedule 2 – Credit Concentration Report for Fifteen Largest Exposures in Derivatives**

This schedule must be prepared by stand-alone broker-dealers that are authorized by the Commission to calculate net capital using internal models in accordance with 17 CFR 240.15c3-1e, and all stand-alone SBSBs, broker-dealer SBSBs, stand-alone MSBSPs, and broker-dealer MSBSPs.

On the next to last row of each table, titled "All other counterparties," report the requested information for all of the firm's counterparties except for the fifteen counterparties already listed on the applicable table.

Counterparty identifier. In the first table, list the fifteen counterparties to which the firm has the largest current net exposure, beginning with the counterparty to which the firm has the largest current net exposure.

In the second table, list the fifteen counterparties for which the firm has the largest current net and potential exposure, beginning with the counterparty for which the firm has the largest current net and potential exposure.

Identify each counterparty by its unique counterparty identifier.

Gross replacement value – receivable. For the applicable counterparty, report here the gross replacement value of the firm's derivatives receivable positions. Report total on the "Totals" row.

Gross replacement value – payable. For the applicable counterparty, report here the gross replacement value of the firm's derivatives payable positions. Report total on the "Totals" row.

Net replacement value. For the applicable counterparty, report here the net replacement value of the firm's derivative positions. Report total on the "Totals" row.

Current net exposure. For the applicable counterparty, report here the firm's current net exposure to derivative positions. Report total on the "Totals" row.

Current net and potential exposure. For the applicable counterparty, report here the firm's current and potential exposure to derivative positions. Report total on the "Totals" row.

Margin collected. For the applicable counterparty, report here the margin collected to cover the firm's derivative positions. Report total on the "Totals" row.

### **Schedule 3 – Portfolio Summary of Derivatives Exposures by Internal Credit Rating**

This schedule must be prepared by stand-alone broker-dealers that are authorized by the Commission to calculate net capital using internal models in accordance with 17 CFR 240.15c3-1e, and all stand-alone SBSBs, broker-dealer SBSBs, stand-alone MSBSPs, and broker-dealer MSBSPs.

Internal credit rating. Report here the firm's internal credit rating scale. Each row should contain a separate symbol, number, or score in the firm's rating scale to denote a credit rating category and notches within a category in descending order from the highest to the lowest notch. For example, the following symbols would each represent a notch in a rating scale in descending order: AAA, AA+, AA, AA-, A+, A, A-, BBB+, BBB, BBB-, BB+, BB, BB-, CCC+, CCC, CCC-, CC, C and D.

Gross replacement value – receivable. For the applicable internal credit rating notch, report here the gross replacement value of the firm's derivatives receivable positions with counterparties rated at that notch. Report total on the "Totals" row.

Gross replacement value – payable. For the applicable internal credit rating notch, report here the gross replacement value of the firm's derivatives payable positions with counterparties rated at that notch. Report total on the "Totals" row.

Net replacement value. For the applicable internal credit rating notch, report here the net replacement value of the firm's derivative

positions with counterparties rated at that notch. Report total on the "Totals" row.

Current net exposure. For the applicable internal credit rating notch, report here the firm's current net exposure to derivative positions with counterparties rated at that notch. Report total on the "Totals" row.

Current net and potential exposure. For the applicable internal credit rating notch, report here the firm's current net and potential exposure to derivative positions with counterparties rated at that notch. Report total on the "Totals" row.

Margin collected. For the applicable internal credit rating notch, report here the margin collected to cover the firm's derivative positions with counterparties rated at that notch. Report total on the "Totals" row.

#### **Schedule 4 – Geographic Distribution of Derivatives Exposures for Ten Largest Countries**

This schedule must be prepared by stand-alone broker-dealers that are authorized by the Commission to calculate net capital using internal models in accordance with 17 CFR 240.15c3-1e, and all stand-alone SBSBs, broker-dealer SBSBs, stand-alone MSBSPs, and broker-dealer MSBSPs.

Country. Identify the 10 largest countries according to the firm's current net exposure or current net and potential exposure in derivatives. In the first table, countries should be ordered according to the size of the firm's current net exposure in derivatives to them (beginning with the largest and ending with the smallest). In the second table, countries should be ordered according to the size of the firm's current net and potential exposure in derivatives to them (beginning with the largest and ending with the smallest). A firm's counterparty is deemed to reside in the country where its main operating company is located.

Gross replacement value – receivable. For the applicable country, report here the gross replacement value of the firm's derivatives receivable positions. Report total on the "Totals" row.

Gross replacement value – payable. For the applicable country, report here the gross replacement value of the firm's derivatives payable positions. Report total on the "Totals" row.

Net replacement value. For the applicable country, report here the net replacement value of the firm's derivative positions. Report total on the "Totals" row.

Current net exposure. For the applicable country, report here the firm's current net exposure to derivative positions. Report total on the "Totals" row.

Current net and potential exposure. For the applicable country, report here the firm's current net and potential exposure to derivative positions. Report total on the "Totals" row.

Margin collected. For the applicable country, report here the margin collected to cover the firm's derivative positions. Report total on the "Totals" row.

22. Part IIC of Form X-17A-5 and the instructions thereto (referenced in § 249.617 of this chapter) are added to read as follows:

**Note:** The text of Part IIC of Form X-17A-5 and the instructions thereto will not appear in the Code of Federal Regulations.

(Please read instructions before preparing Form)

This report is being filed by an:

- 1) SBSB with a prudential regulator (bank SBSB).....  **12758**  
 2) MSBSP with a prudential regulator (bank MSBSP).....  **12759**

This report is being filed by a:

U.S. person  **12760** Non-U.S. person  **12761**

This report is being filed pursuant to (check applicable block(s)):

- 1) Special request by the Commission.....  **19**  
 2) Rule 18a-7.....  **12762**  
 3) Other (explain: \_\_\_\_\_).....  **26**

NAME OF REPORTING ENTITY	SEC FILE NO.
ADDRESS OF PRINCIPAL PLACE OF BUSINESS (Do not use P.O. Box No.)	FIRM ID NO.
(No. and Street)	FOR PERIOD BEGINNING (MM/DD/YY)
(City) <b>21</b> (State/Province) <b>22</b> (Zip Code) <b>23</b>	AND ENDING (MM/DD/YY) <b>24</b>
(Country) <b>12763</b>	<b>25</b>

NAME OF PERSON TO CONTACT IN REGARD TO THIS REPORT	EMAIL ADDRESS	(AREA CODE) TELEPHONE NO.
NAME(S) OF SUBSIDIARIES OR AFFILIATES CONSOLIDATED IN THIS REPORT	OFFICIAL USE	

Is this report consolidated or unconsolidated? ..... Consolidated  **198** Unconsolidated  **199**  
 Does respondent carry its own security-based swap customer accounts?..... Yes  **40** No  **41**

**EXECUTION:** The registrant submitting this Form and its attachments and the person(s) by whom it is executed represent hereby that all information contained therein is true, correct and complete. It is understood that all required items, statements, and schedules are considered integral parts of this Form and that the submission of any amendment represents that all unamended items, statements, and schedules remain true, correct and complete as previously submitted.

Dated the \_\_\_\_\_ day of \_\_\_\_\_, 20\_\_\_\_.

Signatures of:

Names of:

- |  |  |
|--|--|
| 1) _____<br>Principal Executive Officer or Comparable Officer  | _____ <b>12765</b><br>Principal Executive Officer or Comparable Officer  |
| 2) _____<br>Principal Financial Officer or Comparable Officer  | _____ <b>12766</b><br>Principal Financial Officer or Comparable Officer  |
| 3) _____<br>Principal Operations Officer or Comparable Officer | _____ <b>12767</b><br>Principal Operations Officer or Comparable Officer |

**ATTENTION:** Intentional misstatements and/or omissions of facts constitute federal criminal violations. (See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).)

Persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_



BALANCE SHEET (INFORMATION AS REPORTED ON FFIEC FORM 031 – SCHEDULE RC)

Items on this page to be reported by a: Bank SBSB  
Bank MSBSP

<u>Assets</u>	<u>Totals</u>
1. Cash and balances due from depository institutions (from FFIEC Form 031's Schedule RC-A)	
A. Noninterest-bearing balances and currency and coin.....	\$ 0081b
B. Interest-bearing balances.....	\$ 0071b
2. Securities	
A. Held-to-maturity securities.....	\$ 1754b
B. Available-for-sale securities.....	\$ 1773b
3. Federal funds sold and securities purchased under agreements to resell	
A. Federal funds sold in domestic offices.....	\$ 3987b
B. Securities purchased under agreements to resell.....	\$ 3989b
4. Loans and lease financing receivables (from FFIEC Form 031's Schedule RC-C)	
A. Loans and leases held for sale.....	\$ 5389b
B. Loans and leases, net of unearned income.....	\$ 3528b
C. LESS: Allowance for loan and lease losses.....	\$ 3123b
D. Loans and leases, net of unearned income and allowance (Line 4B minus Line 4C).....	\$ 3529b
5. Trading assets (from FFIEC Form 031's Schedule RC-D).....	\$ 3545b
6. Premises and fixed assets (including capitalized leases).....	\$ 2145b
7. Other real estate owned (from FFIEC Form 031's Schedule RC-M).....	\$ 2150b
8. Investments in unconsolidated subsidiaries and associated companies.....	\$ 2130b
9. Direct and indirect investments in real estate ventures.....	\$ 3656b
10. Intangible assets	
A. Goodwill.....	\$ 3163b
B. Other intangible assets (from FFIEC Form 031's Schedule RC-M).....	\$ 0426b
11. Other assets (from FFIEC Form 031's Schedule RC-F).....	\$ 2160b
12. Total assets (sum of Lines 1 through 11).....	\$ 2170b

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

Items on this page to be reported by a: Bank SBSB  
Bank MSBSP

<u>Liabilities</u>	<u>Totals</u>
13. Deposits	
A. In domestic offices (sum of totals of Columns A and C from FFIEC Form 031's Schedule RC-E, part I) .....	\$ 2200b
1. Noninterest-bearing.....	\$ 6631b
2. Interest-bearing.....	\$ 6636b
B. In foreign offices, Edge and Agreement subsidiaries, and IBFs (from FFIEC Form 031's Schedule RC-E, part II).....	\$ 2200b
1. Noninterest-bearing.....	\$ 6631b
2. Interest-bearing.....	\$ 6636b
14. Federal funds purchased and securities sold under agreements to repurchase	
A. Federal funds purchased in domestic offices .....	\$ 8993b
B. Securities sold under agreements to repurchase .....	\$ 8995b
15. Trading liabilities .....	\$ 3548b
16. Other borrowed money (includes mortgage indebtedness and obligations under capitalized leases) (from FFIEC Form 031's Schedule RC-M).....	\$ 3190b
17. Not applicable.	
18. Not applicable.	
19. Subordinated notes and debentures .....	\$ 3200b
20. Other liabilities (from FFIEC Form 031's Schedule RC-G).....	\$ 2930b
21. Total liabilities (sum of Lines 13 through 20).....	\$ 2948b
22. Not applicable.	
<u>Equity Capital</u>	
23. Perpetual preferred stock and related surplus .....	\$ 3838b
24. Common stock .....	\$ 3230b
25. Surplus (exclude all surplus related to preferred stock).....	\$ 3839b
26 A. Retained earnings.....	\$ 3632b
B. Accumulated other comprehensive income.....	\$ 8530b
C. Other equity capital components .....	\$ 1130b
27A. Total bank equity capital (sum of Lines 23 through 26.C).....	\$ 3210b
B. Non-controlling (minority) interests in consolidated subsidiaries.....	\$ 3000b
28. Total equity capital (sum of Lines 27A and 27B).....	\$ 3105b
29. Total liabilities and equity capital (sum of Lines 21 and 28).....	\$ 3300b

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

REGULATORY CAPITAL (INFORMATION AS REPORTED ON FFIEC FORM 031 – SCHEDULE RC-R)

Items on this page to be reported by a: Bank SBSB  
Bank MSBSP

<u>Capital</u>	<u>Totals</u>
1. Total bank equity capital (from FFIEC Form 031's Schedule RC, Line 27A) .....	\$ _____ 3210b
2. Tier 1 capital .....	\$ _____ 8274b
3. Tier 2 capital .....	\$ _____ 5311b
4. Tier 3 capital allocated for market risk .....	\$ _____ 1395b
5. Total risk-based capital .....	\$ _____ 3782b
6. Total risk-weighted assets .....	\$ _____ A223b
7. Total assets for the leverage ratio .....	\$ _____ A224b

Capital Ratios (Column B is to be completed by all banks. Column A is to be completed by banks with financial subsidiaries.)

	<u>Column A</u>	<u>Column B</u>
8. Tier 1 leverage ratio .....	\$ _____ 7204b	
9. Tier 1 risk-based capital ratio .....	_____ 7206b	\$ _____ 7206b
10. Total risk-based capital ratio .....	_____ 7205b	\$ _____ 7205b

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

INCOME STATEMENT (INFORMATION AS REPORTED ON FFIEC FORM 031 – SCHEDULE RI)

Items on this page to be reported by a: Bank SBSB  
Bank MSBSP

	<u>Totals</u>
1. Total interest income.....	\$ <u>4107b</u>
2. Total interest expense.....	\$ <u>4073b</u>
3. Total noninterest income.....	\$ <u>4079b</u>
4. Total noninterest expense.....	\$ <u>4093b</u>
5. Realized gains (losses) on held-to-maturity securities.....	\$ <u>3521b</u>
6. Realized gains (losses) on available-for-sale securities.....	\$ <u>3196b</u>
7. Income (loss) before income taxes and extraordinary items and other adjustments.....	\$ <u>4301b</u>
8. Net income (loss) attributable to bank.....	\$ <u>4340b</u>
9. Trading revenue (from cash instruments and derivative instruments)	
A. Interest rate exposures.....	\$ <u>3757b</u>
B. Foreign exchange exposures.....	\$ <u>3758b</u>
C. Equity security and index exposures.....	\$ <u>3759b</u>
D. Commodity and other exposures.....	\$ <u>3760b</u>
E. Credit exposures.....	\$ <u>F186b</u>
<b>Lines 9F and 9G are to be completed by banks with \$100 billion or more in total assets that are required to complete lines 9A through 9E above.</b>	
F. Impact on trading revenue of changes in the creditworthiness of the bank's derivative counterparties on the bank's derivative assets).....	\$ <u>K090b</u>
G. Impact on trading revenue of changes in the creditworthiness of the bank on the bank's derivative liabilities.....	\$ <u>K094b</u>
10. Net gains (losses) recognized in earnings on credit derivatives that economically hedge credit exposures held outside the trading account	
A. Net gains (losses) on credit derivatives held for trading.....	\$ <u>C889b</u>
B. Net gains (losses) on credit derivatives held for purposes other than trading.....	\$ <u>C890b</u>
11. Credit losses on derivatives.....	\$ <u>A251b</u>

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

Items on this page to be reported by a: Bank SBSB (if not exempt from Rule 18a-4)

**CREDIT BALANCES**

1. Free credit balances and other credit balances in the accounts carried for security-based swap customers (see Note A).....	\$	12768	
2. Monies borrowed collateralized by securities in accounts carried for security-based swap customers (see Note B).....	\$	12769	
3. Monies payable against security-based swap customers' securities loaned (see Note C).....	\$	12770	
4. Security-based swap customers' securities failed to receive (see Note D).....	\$	12771	
5. Credit balances in firm accounts attributable to principal sales to security-based swap customers.....	\$	12772	
6. Market value of stock dividends, stock splits and similar distributions receivable outstanding over 30 calendar days.....	\$	12773	
7. Market value of short securities and credits (not to be offset by longs or by debits) in all suspense accounts over 30 calendar days.....	\$	12774	
8. Market value of securities which are in transfer in excess of 40 calendar days and have not been confirmed to be in transfer by the transfer agent or the issuer during the 40 days.....	\$	12775	
9. Other (List: _____)	\$	12776	
10. TOTAL CREDITS.....	\$		12785

**DEBIT BALANCES**

11. Debit balances in accounts carried for security-based swap customers, excluding unsecured accounts and accounts doubtful of collection (see Note E).....	\$	12777	
12. Securities borrowed to effectuate short sales by security-based swap customers and securities borrowed to make delivery on security-based swap customers' securities failed to deliver.....	\$	12778	
13. Failed to deliver of security-based swap customers' securities not older than 30 calendar days.....	\$	12779	
14. Margin required and on deposit with Options Clearing Corporation for all option contracts written or purchased in accounts carried for security-based swap customers (see Note F).....	\$	12780	
15. Margin related to security future products written, purchased or sold in accounts carried for security-based swap customers required and on deposit in a qualified clearing agency account at a clearing agency registered with the Commission under section 17A of the Exchange Act (15 U.S.C. 78q-1) or a derivative clearing organization registered with the Commodity Futures Trading Commission under section 5b of the Commodity Exchange Act (7 U.S.C. 7a-1) (see Note G).....	\$	12781	
16. Margin related to cleared security-based swap transactions in accounts carried for security-based swap customers required and on deposit in a qualified clearing agency account at a clearing agency registered with the Commission pursuant to section 17A of the Exchange Act (15 U.S.C. 78q-1).....	\$	12782	
17. Margin related to non-cleared security-based swap transactions in accounts carried for security-based swap customers required and held in a qualified registered security-based swap dealer account at another security-based swap dealer.....	\$	12783	
18. Other (List: _____)	\$	12784	
19. TOTAL DEBITS.....	\$		12786

**RESERVE COMPUTATION**

20. Excess of total debits over total credits (Line 19 less Line 10).....	\$		12787
21. Excess of total credits over total debits (Line 10 less Line 19).....	\$		12788
22. Amount held on deposit in "Reserve Account(s)," including value of qualified securities, at end of reporting period.....	\$		12789
23. Amount of deposit (or withdrawal) including \$ 12790 value of qualified securities.....	\$		12791
24. New amount in Reserve Account(s) after adding deposit or subtracting withdrawal including \$ 12792 value of qualified securities.....	\$		12793
25. Date of deposit (MM/DD/YY).....	\$		12794

References to notes in this section refer to the notes to 17 CFR 240.18a-4a.

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_

Items on this page to be reported by a: Bank SBSB (if not exempt from Rule 18a-4)

State the market valuation and number of items of:

1. Security-based swap customers' excess securities collateral not in the respondent's possession or control as of the report date (for which instructions to reduce to possession or control had been issued as of the report date) but for which the required action was not taken by respondent within the time frame specified under Rule 18a-4. Notes A and B..... \$ 12795  
 A. Number of items..... 12796
2. Security-based swap customers' excess securities collateral for which instructions to reduce possession or control had not been issued as of the report date under Rule 18a-4. .... \$ 12797  
 A. Number of items..... 12798
3. The system and procedures utilized in complying with the requirement to maintain physical possession or control of security-based swap customers' excess securities collateral have been tested and are functioning in a manner adequate to fulfill the requirements of Rule 18a-4..... Yes 12799 No 12800

**Notes:**

- A – Do not include in Line 1 security-based swap customers' excess securities collateral required by Rule 18a-4 to be in possession or control but for which no action was required by the respondent as of the report date or required action was taken by respondent within the time frames specified under Rule 18a-4.
- B – State separately in response to Line 1 whether the securities reported in response thereto were subsequently reduced to possession or control by the respondent.

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

Items on this page to be reported by a: Bank SBSD

EXEMPTION FROM RULE 18a-4

If an exemption from Rule 18a-4 is claimed, check the box.....  12104

Name of Firm: \_\_\_\_\_

As of: \_\_\_\_\_

SCHEDULE 1 – AGGREGATE SECURITY-BASED SWAP AND SWAP POSITIONS

Items to be reported by: Bank SBSBs  
Bank MSBSBs

<u>Aggregate Positions</u>	<u>LONG/BOUGHT</u>	<u>SHORT/SOLD</u>
1. Security-based swaps		
A. Cleared .....	\$ ..... [12801]	\$ ..... [12809]
B. Non-cleared .....	\$ ..... [12802]	\$ ..... [12810]
2. Mixed swaps		
A. Cleared .....	\$ ..... [12803]	\$ ..... [12811]
B. Non-cleared .....	\$ ..... [12804]	\$ ..... [12812]
3. Swaps		
A. Cleared .....	\$ ..... [12805]	\$ ..... [12813]
B. Non-cleared .....	\$ ..... [12806]	\$ ..... [12814]
4. Other derivatives .....	\$ ..... [12807]	\$ ..... [12815]
5. Total (sum of Lines 1-4) .....	\$ ..... [12808]	\$ ..... [12816]

Name of Firm: \_\_\_\_\_  
As of: \_\_\_\_\_



OMB APPROVAL
OMB Number:
Expires:
Estimated average burden hours per response:

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

**FOCUS REPORT PART IIC INSTRUCTIONS**

**GENERAL INSTRUCTIONS**

Who Must File  
Filing Requirements  
Currency  
Rounding  
Definitions

**SPECIFIC INSTRUCTIONS**

Cover Page  
Balance Sheet (Information as Reported on FFIEC Form 031 – Schedule RC)  
Regulatory Capital (Information as Reported on FFIEC Form 031 – Schedule RC-R)  
Income Statement (Information as Reported on FFIEC Form 031 – Schedule RI)  
Computation for Determination of Security-Based Swap Customer Reserve Requirements  
Possession or Control for Security-Based Swap Customers  
Schedule 1 – Aggregate Security-Based Swap and Swap Positions

**GENERAL INSTRUCTIONS**

FOCUS Report Part IIC ("Part IIC") is a report of the U.S. Securities and Exchange Commission ("Commission") that is required to be filed by the following:

- Firms that are regulated by a prudential regulator, and also registered with the Commission as a security-based swap dealer ("bank SBSD")
- Firms that are regulated by a prudential regulator, and also registered with the Commission as a major security-based swap participant ("bank MSBSP")

The instructions issued from time to time must be used in preparing Part IIC and are considered an integral part of this report. **Filing Requirements**

Part IIC must be filed within 30 calendar days after the end of the calendar quarter in accordance with 17 CFR 240.18a-7.

Part IIC must be filed with the Commission or its designee. The name of the SBSD or MSBSP and the report's effective date must be repeated on each sheet of the report submitted. If no response is made to a line item or subdivision of a line item, it constitutes a representation that the SBSD or MSBSP has nothing to report.

**Currency**

Foreign currency may be expressed in terms of U.S. dollars at the rate of exchange as of the report's effective date and, where carried in conjunction with the U.S. dollar, balances for the same account holder may be consolidated with U.S. dollar balances and the gross or net position reported in its proper classification, provided the foreign currency is not subject to any restriction as to conversion.

**Persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.**

### **Rounding**

As a general rule, money amounts should be expressed in whole dollars. No valuation should be used which is higher than the actual valuation; for example, for \$170,000.85, use \$170,000 but not \$170,001. However, for *any or all short valuations*, round *up* the valuation to the nearest dollar; for example, for \$180,000.17, use \$180,001 but not \$180,000.

### **Definitions**

"Prudential regulator" is defined in section 3 of the Securities Exchange Act of 1934 ("Exchange Act").

"Mixed swap" is defined in section 3(a)(68)(D) of the Exchange Act.

"Security-based swap" is defined in section 3(a)(68) of the Exchange Act.

"Security-based swap customer" is defined in 17 CFR 240.18a-4.

"Swap" is defined in section 3(a)(69) of the Exchange Act.

### **SPECIFIC INSTRUCTIONS**

#### **Cover Page**

The cover page must be completed in its entirety. If a line does not apply, the firm should write "None" or "N/A" on the line, as applicable.

- 13 Name of reporting entity. Provide the name of the firm filing Part IIC, as it is registered with the Commission. Do not use DBAs or divisional names. Do not abbreviate.
- 20-23, 12763 Address of principal place of business. Provide the physical address (not a post office box) of the firm's principal place of business.
- 30 Name of person to contact in regard to this report. The identified person need not be an officer or partner of the firm, but should be a person who can answer any questions concerning this report.
- 31 (Area code) Telephone no. Provide the direct telephone number of the contact person whose name appears on Line Item 30.
- 32, 34, 36, 38 Name(s) of subsidiaries or affiliates consolidated in this report. Provide the name of the subsidiaries or affiliate firms whose financial and operational data are combined in Part IIC with that of the firm filing Part IIC.
- 33, 35, 37, 39 Official use. This item is for use by regulatory staff only (leave blank).

#### **Balance Sheet (Information as Reported on FFIEC Form 031 – Schedule RC)**

This section must be prepared by bank SBSDs and bank MSBSPs.

Notwithstanding the General Instructions above, this section should be prepared in accordance with the instructions accompanying FFIEC Form 031 ("FFIEC Instructions"), including "Schedule RC – Balance Sheet." Thus, dollar amounts should be reported in thousands.

#### **Regulatory Capital (Information as Reported on FFIEC Form 031 – Schedule RC-R)**

This section must be prepared by bank SBSDs and bank MSBSPs.

Notwithstanding the General Instructions above, this section should be prepared in accordance with the FFIEC Instructions, including "Schedule RC-R – Regulatory Capital." Thus, dollar amounts should be reported in thousands.

Note that the line numbers on this section and Schedule RC-R do not match, so firms should refer to the line item numbers (appended with the letter "b" in Part IIC) when matching Schedule RC-R's instructions with this section.

**Income Statement (Information as Reported on FFIEC Form 031 – Schedule RI)**

This section must be prepared by bank SBSBs and bank MSBSPs.

Notwithstanding the General Instructions above, this section should be prepared in accordance with the FFIEC Instructions, including "Schedule RI – Income Statement." Thus, dollar amounts should be reported in thousands.

Note that the line numbers on this section and Schedule RI do not match, so firms should refer to the line item numbers (appended with the letter "b" in Part IIC) when matching Schedule RI's instructions with this section.

**Computation for Determination of Security-Based Swap Customer Reserve Requirements**

This section must be prepared by bank SBSBs. Bank SBSBs that are exempt from 17 CFR 240.18a-4 are not required to complete this section. See also the notes accompanying 17 CFR 240.18a-4a.

**Possession or Control for Security-Based Swap Customers**

This section must be prepared by bank SBSBs. Bank SBSBs that are exempt from 17 CFR 240.18a-4 are not required to complete this section. This calculation under 17 CFR 240.18a-4a should be limited to security-based swap accounts.

**Schedule 1 – Aggregate Security-Based Swap and Swap Positions**

This schedule must be prepared by bank SBSBs and bank MSBSPs.

For the applicable security-based swap, mixed swap, or swap, report the quarter-end gross replacement value for cleared and non-cleared receivables in the long/bought column, and report the quarter-end gross replacement value for cleared and non-cleared payables in the short/sold column. Report the total on the "Total" row.