

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	\$ 1,854,186 [200]	\$ 12014	\$ 1,854,186 [750]
2. Cash segregated in compliance with federal and other regulations	\$ 12,249,698 [210]		\$ 12,249,698 [760]
3. Receivables from brokers/dealers and clearing organizations 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	\$ 56,426 [220]		
2. Other.	\$ 27,897,224 [230]		\$ 27,953,650 [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.	\$ 16,984,880 [290]		\$ 16,984,880 [800]
E. Other.	\$ 2,273,873 [300]	\$ 7,464,528 [550]	\$ 9,738,401 [810]
4. Receivables from customers			
A. Securities accounts			
1. Cash and fully secured accounts	\$ 17,909,643 [310]		
2. Partly secured accounts.	\$ [320]	\$ [560]	
3. Unsecured accounts		\$ 171,026 [570]	
B. Commodity accounts	\$ [330]	\$ [580]	
C. Allowance for doubtful accounts	\$ (335)	\$ (590)	\$ 18,080,669 [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	\$ 2,364,066,087 [360]	\$ 605	\$ 2,364,066,087 [840]
8. Trade date receivable	\$ 805,972,402 [292]		\$ 805,972,402 [802]
9. Total net securities, commodities, and swaps positions	\$ 5,468,454,212 [12019]	\$ 1,484,463 [12022]	\$ 5,469,938,675 [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]	\$ [880]
11. Secured demand notes – market value of collateral			
A. Exempted securities \$ [170]			
B. Other \$ [180]	\$ [470]	\$ [640]	\$ [890]

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<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	650
C. Contributed for use of company, at market value		\$ 660	\$ 900
13. Investment in and receivables from affiliates,			
subsidiaries and associated partnerships.....	\$ 480	\$ 99,798	670 99,798
14. Property, furniture, equipment, leasehold			
improvements and rights under lease agreements			
At cost (net of accumulated			
depreciation and amortization).....	\$ 490	\$ 9,049,301	680 9,049,301
15. Other assets			
A. Dividends and interest receivable.....	\$ 20,727,123	500	\$ 690
B. Free shipments.....	\$ 510		700
C. Loans and advances.....	\$ 520		710
D. Miscellaneous.....	\$ 530	\$ 9,500,701	720
E. Collateral accepted under ASC 860	\$ 536		
F. SPE Assets.....	\$ 537		\$ 30,227,824
16. TOTAL ASSETS	\$ 8,738,445,754	540	\$ 27,769,817
			740 \$ 8,766,215,571
			940

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

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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	\$ _____
B. Other	\$ _____	1040	\$ _____
18. Securities sold under repurchase agreements,	\$ _____	1240	\$ _____
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	\$ _____
2. Other	\$ _____	1060	\$ _____
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	\$ _____	1270	\$ _____
2. Other	\$ _____	1280	\$ _____
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	\$ _____	1070	\$ _____
2. Other	\$ _____	1080	\$ _____
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	\$ _____	1090	\$ _____
2. Other	\$ _____	1095	\$ _____
E. Other	\$ _____	1300	\$ _____
20. Payable to customers:			
A. Securities accounts - including free credits of \$ 56,426 950	\$ _____	1120	\$ 2,261,115 1580
B. Commodities accounts	\$ _____	1130	\$ _____ 1590
21. Payable to non customers:			
A. Securities accounts	\$ _____	1140	\$ _____ 1600
B. Commodities accounts	\$ _____	1150	\$ _____ 1610
22. Excess cash collateral received on derivative transactions	\$ _____	12025	\$ _____ 12027
23. Trade date payable	\$ _____	12031	\$ 48,132,823 1562
24. Total net securities, commodities, and swaps positions	\$ _____	12032	\$ 3,640,605,849 12044
25. Accounts payable and accrued liabilities and expenses			
A. Drafts payable	\$ _____	1160	\$ _____ 1630
B. Accounts payable	\$ _____	1170	\$ 7,826,656 1640
C. Income taxes payable	\$ _____	1180	\$ 1,905,040 1650
D. Deferred income taxes	\$ _____	1370	\$ 941,550 1660
E. Accrued expenses and other liabilities	\$ _____	1190	\$ 20,993,385 1670
F. Other	\$ _____	1200	\$ _____ 1680
G. Obligation to return securities	\$ _____	12033	\$ _____ 1686
H. SPE Liabilities	\$ _____	12045	\$ _____ 1687

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26. Notes and mortgages payable			
A. Unsecured	\$ _____	1210	\$ _____ 1690
B. Secured	\$ _____	1211	\$ _____ 1390 \$ _____ 1700

<u>Liabilities</u>	<u>A.I. Liabilities</u>	<u>Non-A.I. Liabilities</u>	<u>Total</u>
27. Liabilities subordinated to claims of			
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. TOTAL LIABILITIES	\$ _____	1230	\$ _____ 1450 \$ _____ 8,378,491,294 1760

<u>Ownership Equity</u>			
29. Sole proprietorship	\$ _____		1770
30. Partnership and limited liability company – including			
limited partners/members	\$ _____ 387,724,277	1020	\$ _____ 387,724,277 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. TOTAL OWNERSHIP EQUITY (sum of Line Items 1770, 1780, 1795, and 1796)	\$ _____		387,724,277 1800
33. TOTAL LIABILITIES AND OWNERSHIP EQUITY (sum of Line Items 1760 and 1800)	\$ _____		8,766,215,571 1810

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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	\$	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

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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, 10M, 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 \leq 20%	\$	3656
2. Credit risk weight $>20\%$ and $\leq 50\%$	\$	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

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Computation of Net Capital

1. Total ownership equity from Item 1800	\$ 387,724,277	3480
2. Deduct ownership equity not allowable for net capital	\$ _____	3490
3. Total ownership equity qualified for net capital	\$ 387,724,277	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	\$ 387,724,277	3530
6. Deductions and/or charges		
A. Total nonallowable assets from Statement of Financial Condition	\$ 27,769,817	3540
1. Additional charges for customers' and non-customers' security accounts	\$ 4	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
number of items	3470	
D. Secured demand note deficiency	\$ _____	3590
E. Commodity futures contracts and spot commodities -	\$	
proprietary capital charges	466,050	3600
F. Other deductions and/or charges	\$ 2,829,917	3610
G. Deductions for accounts carried under Rules 15c3-1(a)(6) and (c)(2)(x)	\$ _____	3615
H. Total deductions and/or charges	\$ (31,065,788)	3620
7. Other additions and/or allowable credits (list)	\$ _____	3630
8. Tentative net capital (net capital before haircuts)	\$ 356,658,489	3640
9. Haircuts on securities other than security-based swaps		
A. Contractual securities commitments	\$ 8,413,013	3660
B. Subordinated securities borrowings	\$ _____	3670
C. Trading and investment securities	\$	
1. Bankers' acceptances, certificates of deposit, commercial paper, and money market instruments	\$ 234,540	3680
2. U.S. and Canadian government obligations	\$ 7,961,303	3690
3. State and municipal government obligations	\$ 1,512,780	3700
4. Corporate obligations	\$ 31,349,671	3710
5. Stocks and warrants	\$ 6,896,590	3720
6. Options	\$ 5,750	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	\$ 8,820	3650
E. Other (List: _____)	\$ 236,294	3736
10. Haircuts on security-based swaps	\$ _____	12053
11. Haircuts on swaps	\$ _____	12054
12. Total haircuts (sum of Lines 9A-9E, 10, and 11)	\$ (56,618,761)	3740
13. Net capital (Line 8 minus Line 12)	\$ 300,039,728	3750

Calculation of Excess Tentative Net Capital (If Applicable)

1. Tentative net capital	\$	3640
2. Minimum tentative net capital requirement	\$	12055
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. 62/3% 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	\$	359,321
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)	\$	359,321
6. Fixed-dollar minimum net capital requirement	\$	250,000
7. Minimum net capital requirement (greater of Lines 5E and 6)	\$	359,321
8. Excess net capital (Item 3750 minus Item 3760)	\$	299,680,407
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	\$	299,608,543
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	\$	299,141,425

Computation of Aggregate Indebtedness (If Applicable)

10. Total aggregate indebtedness liabilities from Statement of Financial Condition (Item 1230)	\$	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 <u>after</u> 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)	%	1670.04
17. Percentage of net capital, <u>after</u> anticipated capital withdrawals, to aggregate debits (Item 3750 less Item 4880, divided by Item 4470)	%	1530.88
18. Percentage of debt to debt-to-equity total, computed in accordance with Rule 15c3-1(d)	%	0.00
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

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SBSD 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