

SUPPLEMENTAL SCHEDULE TO FOCUS REPORT
Supplemental Liquidity Schedule

GENERAL INSTRUCTIONS

The Supplemental Liquidity Schedule (“SLS”) is intended to provide detailed information about a member’s liquidity profile. Unless otherwise permitted by FINRA in writing, the SLS is required to be filed by each carrying FINRA member¹ with \$25 million or more in free credit balances, as defined under SEA Rule 15c3-3(a)(8), and by each FINRA member whose aggregate amount outstanding under repurchase agreements, securities loans contracts and bank loans is equal to or greater than \$1 billion, as reported on the member’s most recently filed FOCUS Report. The SLS must be completed as of the last business day of each month (the “SLS date”) and filed within 24 business days after the end of the month. A member need not file the SLS for any period where the member does not meet the \$25 million or \$1 billion thresholds.

SPECIFIC INSTRUCTIONS

NOTE: For explanations of the types of securities to be included in the requested line items of the SLS, please refer to “Explanation of Terms” on page 5 of these instructions. The SLS presentation of reportable items may differ from the presentation of similar items reported on the firm’s FOCUS Report (for example, some items may be reported on a gross basis on the SLS vs. net on the FOCUS Report).

SECTION 1. REVERSE REPURCHASE AND REPURCHASE AGREEMENTS

General Instructions:

De Minimis Amounts: If a member’s total reverse repurchase agreements represent less than 5% of the sum of the total reverse repurchase agreements and total securities borrowed contracts, the member may elect to report only the subtotal and total amounts of such reverse repurchase agreements in Lines 6a, 6b, 6c, and 7, without completing the securities collateral subcategories, and may elect not to complete the reverse repurchase agreement counterparties subsection of the “Top 5 Counterparties” section. If a member’s total repurchase agreements represent less than 5% of the sum of the total repurchase agreements, total securities loaned contracts and bank loans, the member may elect to report only the subtotal and total repurchase agreements in Lines 6a, 6b, 6c, and 7, without completing the securities collateral subcategories, and may elect not to complete the repurchase agreement counterparties subsection of the “Top 5 Counterparties” section.

Report the gross contract value of all reverse repurchase and repurchase agreements by collateral type, including all affiliated, third party and non-cash agreements. Exclude agreements between desks or other units within the same legal entity. Collateral value may be determined either gross or net of haircuts, provided the reporting method is noted in the item memo field for the specific line item and is consistent from period to period.

Contracts collateralized by more than one security type should be categorized using a consistent method, with a description of such method included in the line item memo. For example, if the majority of the collateral for a contract consists of U.S. Treasury securities, but also includes some U.S. Government Agency securities, the member may elect to include the entire contract with other contracts collateralized with U.S. Treasury securities, or the member may elect to allocate the contract between the two types of collateral (for example, based on the market value of the respective collateral types, either before or after the application of haircuts). The reporting method for contracts collateralized by more than one security type should be consistent from month to month.

“Weighted Average Maturity” should be computed on the gross contract value of term agreements

¹ “Carrying” in these instructions has the same meaning as in SEA Rule 15c3-1(a)(2)(i).

only. For this purpose, “term agreements” includes all transactions that are not terminable on demand and have a termination date later than the next business day after the SLS date. For contracts that contain an option feature permitting the funding provider to elect not to renew the contract after an agreed-upon notice period (“evergreen contracts”), use the termination date applicable if that election were made on the earliest possible date on or after the SLS date.

See instructions under Sections 3 and 4 for reporting non-cash reverse repurchase and collateral upgrade transactions and non-cash repurchase transactions.

“Top 5 Counterparties: Reverse Repurchase and Repurchase Agreements (Reported by Name or Type)”- report the top five counterparties based on contract value, after netting of contracts (in accordance with ASC 210-20-45-1 and ASC 210-20-45-11), and identify each counterparty by counterparty type or name. Where contracts have been novated to a clearing organization, report the clearing organization as the counterparty. Where the counterparty contracted with the member through an agent (agency repo arrangements), report the name or type of the underlying principal as counterparty. In determining the top five counterparties, include forward starting reverse repurchase and forward starting repurchase agreements, where applicable. If the top five counterparties include more than one counterparty affiliated with the member, report each affiliated counterparty separately (by type or name).

Members electing to report counterparties by their type in lieu of name may use the counterparty classifications and definitions as these apply pursuant to reporting for the Federal Reserve Board’s FR 2052a report (Complex Institution Liquidity Monitoring Report).

Additional Instructions for Specific Line Items:

Line 4. “Investment Grade Corporate Obligations”- see the “Explanation of Terms” Section.

Line 5. “Other Securities” - report the gross contract value of all reverse repurchase and repurchase agreements not reported in Lines 1 through 4.

Line 7a. “Amount of Line 7 Total held at Tri-Party Custodian” - report the gross contract value of all reverse repurchase and repurchase agreements where the collateral is held in accounts under a tri-party custodial arrangement.

SECTION 2. SECURITIES BORROWED AND SECURITIES LOANED

General Instructions:

De Minimis Amounts: If a member’s total securities borrowed contracts represent less than 5% of the sum of the total reverse repurchase agreements and total securities borrowed contracts, the member may elect to report only the subtotal and total securities borrowed in Lines 6a, 6b, 6c, and 7, without completing the securities collateral subcategories. If a member’s total securities loaned contracts represent less than 5% of the sum of the total repurchase agreements, total securities loaned contracts and bank loans, the member may elect to report only the total securities loaned in Lines 6a, 6b, 6c, and 7, without completing the securities collateral subcategories. In such cases, members are not required to complete the “Top 5 Counterparties” section.

Report the gross contract value of all securities borrowed and securities loaned agreements by collateral type, including all affiliated and third-party agreements. Exclude intracompany agreements between desks within the same legal entity.

“Weighted Average Maturity” should be computed on term agreements only. For this purpose, “term agreements” includes all transactions that are not terminable on demand and have a settlement date

later than the next business day after the SLS date.

See instructions under Sections 3 and 4 for reporting non-cash securities borrows and non-cash securities loan transactions.

“Top 5 Counterparties: Securities Borrowed and Securities Loaned (Reported by Name or Type)” - include the top five counterparties based on contract value, after netting of contracts (in accordance with ASC 210-20-45-1 and ASC 210-20-45-11), and identify each counterparty by counterparty type or name. Where the counterparty contracted with the member through an agent bank (i.e., agency lending arrangements), report the name and type of the underlying principal as the counterparty.

Members electing to report counterparties by their type in lieu of name may use the counterparty classifications and definitions as these apply pursuant to reporting for the Federal Reserve Board’s FR 2052a report (Complex Institution Liquidity Monitoring Report).

Additional Instructions for Specific Line Items:

Line 5. “Other Securities” – report the gross contract value of all securities borrowed and securities loaned agreements not otherwise reported in Lines 1 through 4.

SECTION 3. NON-CASH REVERSE REPURCHASE AND SECURITIES BORROWED TRANSACTIONS

Report non-cash and collateral upgrade transactions in the non-cash reverse repurchase and securities borrowed transactions section, according to the contract type, including the contract value of collateral received in and market value of collateral delivered out on non-cash reverse repurchase and securities borrowed.

SECTION 4. NON-CASH REPURCHASE AND SECURITIES LOANED TRANSACTIONS

Report non-cash and collateral upgrade transactions in the non-cash repurchase and securities loaned section, according to the contract type, including the contract value of collateral received in and market value of collateral delivered out on non-cash repurchase and securities loaned transactions.

SECTION 5. BANK LOAN AND OTHER COMMITTED AND UNCOMMITTED CREDIT FACILITIES

Report the dollar amount of committed bank loan and other secured committed credit facilities (for example, subordinated loans, lines of credit, and secured demand notes) that have been drawn on lines 1a-1b, separating affiliated lending sources from non-affiliated lending sources, with the undrawn amounts of secured committed credit facilities on line 2. Include any unsecured credit facilities in lines 3a. and 3b. Report drawn amounts of uncommitted credit facilities in line 4 (for example, commercial paper).

For purposes of this SLS, “committed credit facility” refers to a credit facility established via a legally binding agreement between the lender and the member that provides the member with the right to draw funds at a future date, provided the member has not violated any conditions or covenants in the terms of the contract.

SECTION 6. TOTAL AVAILABLE COLLATERAL IN BROKER-DEALER’S CUSTODY

Report U.S. Treasury securities and other securities issued or guaranteed as to principal and interest by the U.S. Government (see “Explanation of Terms” section below) that are proprietary, non-customer, or customer securities in the member’s possession, which in each case can be re-hypothecated, are otherwise unencumbered and are not required to be returned upon demand of the owner.

SECTION 7. MARGIN & NONPURPOSE LOANS

General Instructions:

Report the amount of credit extended under margin loans (that is, margin debit balances²), including non-purpose credit loans.³ For purposes of this SLS, “Demand” loans are those that are callable for immediate repayment. “Term” loans are any loans where the member is contractually committed to lend to the borrower for a stated term, that have a stated maturity date and that cannot be called for immediate repayment.

Members may report these amounts on either a trade date or a settlement date basis, provided they disclose in the line item memo field the manner in which they are reporting and apply the method consistently.

Additional Instructions for Specific Line Items:

Line 3. “Term Loans – Drawn” and Line 4. “Term Loans – Undrawn”- Report the total dollar amount of the term loan commitments drawn and undrawn. Do not net total dollar amounts against any collateral posted by the borrowers. For purposes of this section, “drawn amounts” means the amount drawn as of the reporting date, and “undrawn amounts” means the difference between the drawn amount and the maximum amount that can be borrowed as of the SLS date.

SECTION 8. COLLATERAL SECURING MARGIN LOANS

SECTION 8.a. “Top 5 Equity Securities” - report the top five equity securities, based on market value, that collateralize all margin loans.

SECTION 8.b. “Top 5 Fixed Income Securities”- report the top five fixed income securities, based on market value, that collateralize all margin loans, excluding U.S. Treasury, Government Agency & Government-Sponsored Enterprise securities, and foreign sovereign debt. The total market value shall include accrued interest.

SECTION 9. DEPOSITS AT CLEARING ORGANIZATIONS

General Instructions:

Report the total value of cash and securities required to be on deposit at clearing organizations, and the total value of cash and securities deposited at clearing organizations (which may be in excess of the amount required to be on deposit) as of the SLS date. The amounts shall include the following: the clearing deposit, initial and variation margin, adequate assurance deposits, additional liquidity deposits, guarantee fund deposits, and any other cash and proprietary assets deposited.

“Proprietary Collateral Included in Total Amount Deposited” - include cash or securities deposited at a clearing organization owned by the member, as well as collateral obtained by the member via financing agreements or non-conforming subordinations.

Additional Instructions for Specific Line Items:

Line 5. “Other if >10% of Total on Line 6.” - report the total value of collateral deposited at any clearing organization that is greater than 10% of the total value on deposit at all clearing organizations as reported on line 6., box 21310. Where the member’s deposits at more than one clearing organization meet this condition, report the aggregate amount deposited at all such clearing organizations and include each clearing organization name in the line item memo for line 5, box 21307.

² Margin debit balances should be reported gross of any short credit balance.

³ Loans of cash that are “non-purpose credit” under Section 220.6(e) of Regulation T (12 CFR 220.6(e)).

SECTION 10. CASH & SECURITIES RECEIVED AND DELIVERED ON DERIVATIVE TRANSACTIONS NOT CLEARED THROUGH A CCP

General Instructions:

Report cash and securities used to collateralize derivative transactions that are not cleared through a central clearing counterparty (“CCP”). For purposes of this SLS, “derivative transactions” include non-regular way settlement transactions (including To Be Announced (“TBA”), delayed delivery and delayed settlement transactions) as well as swap and security-based swap transactions. “Received by” includes cash and securities received by the member as collateral and not yet returned. Initial and variation margin delivered or received shall be included.

SECTION 10.A. “Cash and Securities Received by the Broker-Dealer to Collateralize Derivative Receivables”

Report the five largest deposits of cash and securities received by the member to collateralize amounts receivable on derivative transactions, identified by counterparty name or type, and identify whether the derivative counterparty is an affiliate of the member. Amounts deposited by an individual counterparty for multiple transactions are to be aggregated and reported as one deposit for that counterparty.

SECTION 10.B. “Cash and Securities Delivered by the Broker-Dealer to Collateralize Derivative Payables”

Report the five largest deposits of cash and securities delivered by the member to collateralize amounts payable on derivative transactions, identified by counterparty name or type, and identify whether the derivative counterparty is an affiliate of the member. Amounts deposited by an individual counterparty for multiple transactions are to be aggregated and reported as one deposit for that counterparty.

Members electing to report counterparties by counterparty type in lieu of name, may use the counterparty classifications and definitions as these apply pursuant to reporting for the Federal Reserve Board’s FR 2052a report (Complex Institution Liquidity Monitoring Report).

EXPLANATION OF TERMS

U.S. Treasury Securities:

Direct obligations of the U.S. Treasury, including but not limited to, bills, notes, bonds, Treasury Inflation-Protected Securities (TIPS), U.S. Treasury Strips (IO) or (PO), and Treasury floating rate notes.

U.S. Government Agency & Government-Sponsored Enterprise Securities:

Securities issued by a United States federal agency, or a United States Government-Sponsored Enterprise, including agency securities guaranteed as to principal or interest by the U. S. government (for example, GNMA securities).

Equity Securities:

Preferred and common stocks, warrants and exchange traded funds (“ETFs”) issued by any domestic or foreign issuer.

Investment Grade Corporate Obligations:

Investment grade debt securities issued by any corporation, whether domestic or foreign. Corporate

obligations include but are not limited to non-convertible, convertible, floating rate debt securities and exchange traded notes (“ETNs”). Include issuers that have been rated BBB or higher by two Nationally Recognized Statistical Rating Organizations (“NRSROs”). Alternatively, members may elect to include in “investment grade corporate obligations” those issues having “minimal credit risk” as that term is defined in SEA Rule 15c3-1(c)(2)(vi)(I), provided they include a line item memo on the SLS noting their election.

Other Collateral:

All other securities not otherwise included in the other categories.

**Supplemental Report to FOCUS REPORT
Supplemental Liquidity Schedule ("SLS")
(Please reference instructions before completing form)**

NAME OF BROKER-DEALER _____ 13

SEC FILE NO. _____ 14

ADDRESS OF PRINCIPAL PLACE OF BUSINESS _____ 20

FIRM ID NO. _____ 15

(No. and Street) _____ 21

FOR PERIOD ENDING (MM/DD/YY) _____ 25

(City) (State) (Zip Code) 22 23

NAME OF PERSON COMPLETING THIS REPORT _____ 21013

TELEPHONE NO. OF PERSON COMPLETING THIS REPORT _____ 21014

NOTE: All amounts should be reported in thousands.

SECTION 1. REVERSE REPURCHASE AND REPURCHASE AGREEMENTS	Reverse Repurchase (000s)	Repurchase (000s)
1. U.S. Treasury Securities		
a. Open and Overnight	\$ 21015	\$ 21016
b. Term	\$ 21017	\$ 21018
Weighted Average Maturity	21019	21020
c. Forward Starting	\$ 21021	\$ 21022
2. U.S. Government Agency & Government-Sponsored Enterprise Securities		
a. Open and Overnight	\$ 21023	\$ 21024
b. Term	\$ 21025	\$ 21026
Weighted Average Maturity	21027	21028
c. Forward Starting	\$ 21029	\$ 21030
3. Equity Securities		
a. Open and Overnight	\$ 21031	\$ 21032
b. Term	\$ 21033	\$ 21034
Weighted Average Maturity	21035	21036
c. Forward Starting	\$ 21037	\$ 21038
4. Investment Grade Corporate Obligations		
a. Open and Overnight	\$ 21039	\$ 21040
b. Term	\$ 21041	\$ 21042
Weighted Average Maturity	21043	21044
c. Forward Starting	\$ 21045	\$ 21046
5. Other Securities		
a. Open and Overnight	\$ 21047	\$ 21048
b. Term	\$ 21049	\$ 21050
Weighted Average Maturity	21051	21052
c. Forward Starting	\$ 21053	\$ 21054
6. Subtotals		
a. Open and Overnight	\$ 21055	\$ 21056
b. Term	\$ 21057	\$ 21058
Weighted Average Maturity	21059	21060
c. Forward Starting	\$ 21061	\$ 21062
7. TOTAL Open, Overnight, Term & Forward Starting	\$ 21063	\$ 21064
a. Amount of Line 7 Total held at Tri-Party Custodian	\$ 21065	\$ 21066

TOP 5 COUNTERPARTIES: REVERSE REPURCHASE AND REPURCHASE AGREEMENTS (Reported by Name or Type)

<u>Reverse Repurchase Counterparty</u>		<u>Contract Value (000s)</u>		<u>Repurchase Counterparty</u>		<u>Contract Value (000s)</u>	
1.	21067	\$	21068	1.	21069	\$	21070
2.	21071	\$	21072	2.	21073	\$	21074
3.	21075	\$	21076	3.	21077	\$	21078
4.	21079	\$	21080	4.	21081	\$	21082
5.	21083	\$	21084	5.	21085	\$	21086

SECTION 2. SECURITIES BORROWED AND SECURITIES LOANED	<u>Securities Borrowed (000s)</u>	<u>Securities Loaned (000s)</u>
1. U.S. Treasury Securities		
a. Open and Overnight	\$ 21087	\$ 21088
b. Term	\$ 21089	\$ 21090
Weighted Average Maturity	21091	21092
c. Forward Starting	\$ 21093	\$ 21094
2. U.S. Government Agency & Government-Sponsored Enterprise Securities		
a. Open and Overnight	\$ 21095	\$ 21096
b. Term	\$ 21097	\$ 21098
Weighted Average Maturity	21099	21100
c. Forward Starting	\$ 21101	\$ 21102
3. Equity Securities		
a. Open and Overnight	\$ 21103	\$ 21104
b. Term	\$ 21105	\$ 21106
Weighted Average Maturity	21107	21108
c. Forward Starting	\$ 21109	\$ 21110
4. Investment Grade Corporate Obligations		
a. Open and Overnight	\$ 21111	\$ 21112
b. Term	\$ 21113	\$ 21114
Weighted Average Maturity	21115	21116
c. Forward Starting	\$ 21117	\$ 21118
5. Other Securities		
a. Open and Overnight	\$ 21119	\$ 21120
b. Term	\$ 21121	\$ 21122
Weighted Average Maturity	21123	21124
c. Forward Starting	\$ 21125	\$ 21126
6. Subtotals		
a. Open and Overnight	\$ 21127	\$ 21128
b. Term	\$ 21129	\$ 21130
Weighted Average Maturity	21131	21132
c. Forward Starting	\$ 21133	\$ 21134
7. Total Open, Overnight, Term and Forward Starting	\$ 21135	\$ 21136

TOP 5 COUNTERPARTIES: SECURITIES BORROWED AND SECURITIES LOANED (Reported by Name or Type)					
<u>Securities Borrowed Counterparty</u>		<u>Contract Value (000s)</u>	<u>Securities Loaned Counterparty</u>		<u>Contract Value (000s)</u>
1.	<u>21137</u>	\$ <u>21138</u>	1.	<u>21139</u>	\$ <u>21140</u>
2.	<u>21141</u>	\$ <u>21142</u>	2.	<u>21143</u>	\$ <u>21144</u>
3.	<u>21145</u>	\$ <u>21146</u>	3.	<u>21147</u>	\$ <u>21148</u>
4.	<u>21149</u>	\$ <u>21150</u>	4.	<u>21151</u>	\$ <u>21152</u>
5.	<u>21153</u>	\$ <u>21154</u>	5.	<u>21155</u>	\$ <u>21156</u>

SECTION 3. NON-CASH REVERSE REPURCHASE AND SECURITIES BORROWED TRANSACTIONS	<u>Securities Received (000s)</u>	<u>Securities Delivered (000s)</u>
1. U.S. Treasury Securities		
a. Open and Overnight	\$ <u>21157</u>	\$ <u>21158</u>
b. Term	\$ <u>21159</u>	\$ <u>21160</u>
2. U.S. Government Agency & Government-Sponsored Enterprise Securities		
a. Open and Overnight	\$ <u>21161</u>	\$ <u>21162</u>
b. Term	\$ <u>21163</u>	\$ <u>21164</u>
3. Equity Securities		
a. Open and Overnight	\$ <u>21165</u>	\$ <u>21166</u>
b. Term	\$ <u>21167</u>	\$ <u>21168</u>
4. Investment Grade Corporate Obligations		
a. Open and Overnight	\$ <u>21169</u>	\$ <u>21170</u>
b. Term	\$ <u>21171</u>	\$ <u>21172</u>
5. Other Securities		
a. Open and Overnight	\$ <u>21173</u>	\$ <u>21174</u>
b. Term	\$ <u>21175</u>	\$ <u>21176</u>
6. TOTAL		
a. Open and Overnight	\$ <u>21177</u>	\$ <u>21178</u>
b. Term	\$ <u>21179</u>	\$ <u>21180</u>

SECTION 4. NON-CASH REPURCHASE AND SECURITIES LOANED TRANSACTIONS	<u>Securities Received (000s)</u>	<u>Securities Delivered (000s)</u>
1. U.S. Treasury Securities		
a. Open and Overnight	\$ <u>21181</u>	\$ <u>21182</u>
b. Term	\$ <u>21183</u>	\$ <u>21184</u>
2. U.S. Government Agency & Government-Sponsored Enterprise Securities		
a. Open and Overnight	\$ <u>21185</u>	\$ <u>21186</u>
b. Term	\$ <u>21187</u>	\$ <u>21188</u>
3. Equity Securities		
a. Open and Overnight	\$ <u>21189</u>	\$ <u>21190</u>
b. Term	\$ <u>21191</u>	\$ <u>21192</u>
4. Investment Grade Corporate Obligations		
a. Open and Overnight	\$ <u>21193</u>	\$ <u>21194</u>
b. Term	\$ <u>21195</u>	\$ <u>21196</u>
5. Other Securities		
a. Open and Overnight	\$ <u>21197</u>	\$ <u>21198</u>
b. Term	\$ <u>21199</u>	\$ <u>21200</u>
6. TOTAL		
a. Open and Overnight	\$ <u>21201</u>	\$ <u>21202</u>
b. Term	\$ <u>21203</u>	\$ <u>21204</u>

SECTION 5. BANK LOAN AND OTHER COMMITTED & UNCOMMITTED CREDIT FACILITIES

	Total (000s)	Affiliate		Non-Affiliate	
		Bank (000s)	Non-Bank (000s)	Bank (000s)	Non-Bank (000s)
1. Drawn Amounts of Secured Credit Facilities					
a. Open and Overnight	\$ 21205	\$ 21206	\$ 21207	\$ 21208	\$ 21209
b. Term	\$ 21210	\$ 21211	\$ 21212	\$ 21213	\$ 21214
2. Undrawn Portion of Secured Committed Credit Facilities	\$ 21215	\$ 21216	\$ 21217	\$ 21218	\$ 21219
3. Unsecured Committed Credit Facilities					
a. Drawn Amounts	\$ 21220	\$ 21221	\$ 21222	\$ 21223	\$ 21224
b. Undrawn Amounts	\$ 21225	\$ 21226	\$ 21227	\$ 21228	\$ 21229
4. Drawn Amounts of Uncommitted Credit Facilities	\$ 21230	\$ 21231	\$ 21232	\$ 21233	\$ 21234
5. Total (Lines 1a, 1b, 2, 3a, 3b & 4)	\$ 21235	\$ 21236	\$ 21237	\$ 21238	\$ 21239

SECTION 6. TOTAL AVAILABLE COLLATERAL IN BROKER-DEALER'S CUSTODY

1. Total Market Value of U.S. Treasuries and Other Securities Issued or Guaranteed as to principal and interest by the U.S Government	\$ 21240
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SECTION 7. MARGIN & NON-PURPOSE LOANS

	Balance
1. Margin Demand Loans	\$ 21241
2. Non-Purpose Demand Loans	\$ 21242
3. Term Loans – Drawn (Margin and Non-Purpose Loans)	\$ 21243
a. Weighted Average Maturity of Term Loans	21244
4. Term Loans - Undrawn	\$ 21245

SECTION 8. COLLATERAL SECURING MARGIN LOANS
a. Top 5 Equity Securities

	CUSIP #	ISSUER	Market Value (000s)
1.	21246	21247	\$ 21248
2.	21249	21250	\$ 21251
3.	21252	21253	\$ 21254
4.	21255	21256	\$ 21257
5.	21258	21259	\$ 21260

b. Top 5 Fixed Income Securities (Excluding U.S. Treasury, Government Agency & Government-Sponsored Enterprise Securities)

	CUSIP	ISSUER	Market Value (000s)
1.	21261	21262	\$ 21263
2.	21264	21265	\$ 21266
3.	21267	21268	\$ 21269
4.	21270	21271	\$ 21272
5.	21273	21274	\$ 21275

SECTION 9. DEPOSITS AT CLEARING ORGANIZATIONS					
	Amount Required (000s)	Total Amount Deposited (000s)	Proprietary Collateral Included in Total Amount Deposited (000s)	Largest Single Intra-Month Total Amount Deposited (000s)	Date
1. DTCC (total)	\$ 21276	\$ 21277	\$ 21278	\$ 21279	21280
a. NSCC	\$ 21281	\$ 21282	\$ 21283	\$ 21284	21285
b. FICC	\$ 21286	\$ 21287	\$ 21288	\$ 21289	21290
2. OCC	\$ 21291	\$ 21292	\$ 21293	\$ 21294	21295
3. CME	\$ 21296	\$ 21297	\$ 21298	\$ 21299	21300
4. ICE	\$ 21301	\$ 21302	\$ 21303	\$ 21304	21305
5. Other if >10% of Total on Line 6.	\$ 21306	\$ 21307	\$ 21308		
6. Total	\$ 21309	\$ 21310	\$ 21311		

SECTION 10. CASH & SECURITIES RECEIVED & DELIVERED ON DERIVATIVE TRANSACTIONS NOT CLEARED THROUGH A CCP					
A. Cash and Securities Received by the Broker-dealer to Collateralize Derivative Receivables					
Counterparty Name or Type	Affiliated with BD (Y/N)	Total Cash (000s)	Total Securities		
1.	21312	21313	\$ 21314	\$ 21315	21315
2.	21316	21317	\$ 21318	\$ 21319	21319
3.	21320	21321	\$ 21322	\$ 21323	21323
4.	21324	21325	\$ 21326	\$ 21327	21327
5.	21328	21329	\$ 21330	\$ 21331	21331

B. Cash and Securities Delivered by the Broker-dealer to Collateralize Derivative Payables					
Counterparty Name or Type	Affiliated with BD (Y/N)	Total Cash (000s)	Total Securities		
1.	21332	21333	\$ 21334	\$ 21335	21335
2.	21336	21337	\$ 21338	\$ 21339	21339
3.	21340	21341	\$ 21342	\$ 21343	21343
4.	21344	21345	\$ 21346	\$ 21347	21347
5.	21348	21349	\$ 21350	\$ 21351	21351