

Broker-Dealers Calculation Coverage

BROKER-DEALER 15C3-1 CALCULATIONS COVERAGE

(SEC) SEA RULE 15C3-1 SECURITIES HAIRCUTS

Automation: Reference Data to Regulatory Data Conversion

Automation: 15c3-1(c)(2)(vi)(I): Minimal Amount of Credit Risk

Automation: Covered Futures Contracts Calculations

15c3-1 (c)(2)(vi)(A): Government Debt

15c3-1 (c)(2)(vi)(B)/02: Municipal Debt Markdown

15c3-1 (c)(2)(vi)(B)/03: Municipal Debt 1%

15c3-1 (c)(2)(vi)(B1): Short Term Municipal Debt

15c3-1 (c)(2)(vi)(B2): Municipal Debt

15c3-1 (c)(2)(vi)(C): Canadian Government Debt

15c3-1 (c)(2)(vi)(D)(1): Money Market Funds

15c3-1 (c)(2)(vi)(D)/03: Redeemable Securities

15c3-1 (c)(2)(vi)(E): Commercial Paper & Certificates of Deposit

15c3-1 (c)(2)(vi)(F)(1): Debt Securities aka "Corporate Debt"

15c3-1 (c)(2)(vi)(F)(3):
"Corporate Debt" hedged by
Government Debt

15c3-1 (c)(2)(vi)(F)(4):
"Corporate Debt" hedged by
"Corporate Debt"

15c3-1 (c)(2)(vi)(H): Preferred Stock

15c3-1 (c)(2)(vi)(J), Regulatory Notice 12-58: Other Securities -Foreign Equity Ready Market

15c3-1 (c)(2)(vi)(J)/01: "Corporate Debt" Bona Fide Arbitrage

15c3-1 (c)(2)(vi)(J)/01: ADR <> ORD Bona Fide Arbitrage

15c3-1 (c)(2)(vi)(J)/01: Preferred Stock Bona Fide Arbitrage

15c3-1 (c)(2)(vi)(J)/013: Unhedged Exchange Traded Funds

15c3-1 (c)(2)(vi)(J)/016: Exchange Traded Funds hedged by Commodity Products

15c3-1 (c)(2)(vi)(J): Other Securities - "Corporate Debt"

15c3-1 (c)(2)(vi)(J): Other Securities - Preferred Stock

15c3-1 (c)(2)(vi)(J): Other Securities - Catchall

15c3-1 (c)(2)(vi)(J): Other Securities - Commercial Paper

15c3-1 (c)(2)(vi)(J): Other Securities - Municipal Debt

15c3-1 (c)(2)(vi)(K)(4): Limited Market - Equity Securities 15c3-1 (c)(2)(vi)(M): Undue Concentration

15c3-1 (c)(2)(vi)(P)(1): Credit Default Swaps

15c3-1 (c)(2)(vi)/061: Intercompany Securities Holding aka "Affiliated"

15c3-1 (c)(2)(vii)/01: Marketplace Blockage

15c3-1 (c)(2)(vii)/02: Non Marketable - Municipal

15c3-1 (c)(2)(vii)/10, /11, Vadala Aug 18, 2022: "Corporate Debt" Not Highly Rated

15c3-1 (c)(2)(vii)/12: Foreign Sovereign Debt Not Highly Rated

15c3-1 (c)(2)(vii): Non Marketable - "Corporate Debt", Commercial Paper, Preferred Stock, Equities

15c3-1b (a)(3)(xiv): Futures Contracts Not Covered

15c3-1b (b)(2)(i): Credit Default Swaps referencing Broad-Based Security Indices

15c3-1b (b)(2)(ii)(A)(3): Hedged Interest Rate Swaps Minimums

Kallem July 13, 2001: Asset Backed "Corporate Debt" & Preferred Stock Not Highly Rated

Vadala July 27, 2000: Portfolio Concentration

Release Number 34-86175: Total Return Swaps BROKER-DEALER 15C3-1 CALCULATIONS COVERAGE

(SEC) SEA RULE 15C3-1A OPTIONS AND RELATED INSTRUMENTS HAIRCUTS

Automation: Reference Data to Regulatory Data Conversion

Automation: Intraday

Calculations

Automation: Covered Futures

Contracts Calculations

Automation: Equity Security

Conversions

15c3-1a(b)(1): Theoretical Pricing Charges aka "Risk Based

Haircuts"

15c3-1a(b)(2): Alternative

Strategy Based

15c3-1a(c): Unlisted Options

BROKER-DEALER 15C3-3 CALCULATIONS COVERAGE

(SEC) SEA RULE 15C3-3 CUSTOMER RESERVE

15c3-3: Securities Allocation

FINRA: Trial Balance FOCUS

Preparation

FINRA: Automated Exam

Program (AEP XML Preparation)

BROKER-DEALER 15C3-1 CALCULATIONS COVERAGE (SEC) SEA RULE 15C3-1 DEDUCTIONS

15c3-1 (c)(2)(iv) & (c)(2)(xii): Repurchase and Reverse Repurchase Agreements Charges

15c3-1 (c)(2)(xii)(A)/011: Margin

Deficiency Calculation

15c3-1 (a)(9): Reverse

Repurchase Agreements Excess

Collateral

15c3-1 (c)(2)(iv)(B): Securities Borrowed and Loaned Charges

15c3-1 (c)(2)(ix), (c)(2)(iv)(E)/01: Failure to Deliver & Failure to Receive Charges, Including Cash-On-Delivery & Cash-On-Receipt Charges

15c3-1 (c)(2)(viii): Firm Contractual Commitments Charges BROKER-DEALER 4210 CALCULATIONS COVERAGE FINRA RULE 4210 MARGINS

4210(g): Customer Portfolio Margin

4210(c): Stock Margin

4210(e)(1): Box Stock Margin

4210(f)(2)(D): Long Option

Margin

4210(f)(2)(E)(i): Short Option

Margin

4210(f)(2)(G)(i): Short Call &

Short Put Margin

4210(f)(2)(H)(i): Call Spread Margin & Put Spread Margin

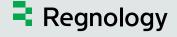
4210(f)(2)(H)(v)a: Married Call Margin & Married Put Margin

4210(f)(2)(I)(i): Covered Call

Margin

4210(f)(2)(l)(i)b: Covered Put

Margin



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