

PROPOSED NATIONAL INSTRUMENT 94-102
DERIVATIVES: CUSTOMER CLEARING AND PROTECTION OF CUSTOMER COLLATERAL
AND POSITIONS

FORM 94-102F1 CUSTOMER COLLATERAL REPORT: DIRECT INTERMEDIARY

This Form 94-102F1 is to be completed by each direct intermediary in order to comply with its reporting obligations to the local securities regulator under subsection 25(1) of National Instrument 94-102 *Derivatives: Customer Clearing and Protection of Customer Collateral and Positions* (the “Instrument”).

Reporting Date	DD/MM/YY
Reporting Period ¹	DD/MM/YY – DD/MM/YY

Reporting direct intermediary
Name and LEI ²

Table A is to be completed by each direct intermediary that receives customer collateral from a customer or from an indirect intermediary in accordance with the Instrument. In Section 1, complete a separate line for each customer that has posted customer collateral to the reporting direct intermediary. In Section 2, complete a separate line for each customer of an indirect intermediary for whom the indirect intermediary has posted customer collateral to the reporting direct intermediary. Where a LEI is not available please provide an Interim LEI or, if not available, the complete legal name of the customer.

Table A

A.	LEI of customer	Customer collateral			
		Total value of non-cash customer collateral posted to the direct intermediary as of the last business day of the Reporting Period	Total value of customer collateral posted to the direct intermediary as of the last business day of the Reporting Period	Maximum value of customer collateral posted to the direct intermediary during the Reporting Period	Average value of customer collateral posted to the direct intermediary over the Reporting Period
Section 1.	[Any customer that has posted customer collateral to the reporting direct intermediary]				

¹ The Reporting Period is the calendar month preceding the Reporting Date

² Where a LEI is not available, please provide an Interim LEI or, if not available, please provide the complete legal name of the reporting direct intermediary together with the complete address of its head office.

[National Instrument 94-102, Form 94-102F1
Customer Collateral Report: Direct Intermediary]

Section 2.	[Any customer for whom an indirect intermediary has posted customer collateral to the reporting direct intermediary]				
<u>Aggregate total</u>					

Table B is to be completed by each direct intermediary that receives customer collateral from a customer or from a clearing intermediary in accordance with the Instrument. Complete a separate line for each location at which customer collateral is held by or for the reporting direct intermediary. Where a LEI is not available, please provide an Interim LEI or, if not available, the complete legal and operating name(s) of the permitted depository.

Table B

B.	LEI of permitted depository or reporting direct intermediary	Customer collateral			
		Total value of non-cash customer collateral held by or for the direct intermediary as of the last business day of the Reporting Period	Total value of customer collateral held by or for the direct intermediary as of the last business day of the Reporting Period	Maximum value of customer collateral held by or for the direct intermediary during the Reporting Period	Average value of customer collateral held by or for the direct intermediary over the Reporting Period
1.	[Reporting direct intermediary, if holding customer collateral itself]				
2.	[Any permitted depository holding customer collateral for the reporting direct intermediary]				
<u>Aggregate total</u>					

Table C is to be completed by each direct intermediary that has deposited customer collateral with a regulated clearing agency in accordance with the Instrument. Complete a separate line for each regulated clearing agency with which the reporting direct intermediary has deposited customer collateral. Where a LEI is not available, please provide an Interim LEI or, if not available, the complete legal and operating name(s) of the regulated clearing agency.

Table C

C.	LEI of regulated clearing agency	Customer collateral			
		Total value of non-cash customer collateral deposited with a regulated clearing agency as of the last business day of the Reporting Period	Total value of customer collateral deposited with a regulated clearing agency as of the last business day of the Reporting Period	Maximum value of customer collateral deposited with a regulated clearing agency during the Reporting Period	Average value of customer collateral deposited with a regulated clearing agency over the Reporting Period
1.	[Any regulated clearing agency with which the reporting direct intermediary has deposited customer collateral]				
<u>Aggregate total:</u>					