

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
SCOTIA CAPITAL (USA) INC.

as of 01/31/17

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash	\$	(64,070)	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		468,500	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	71,250)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		333,180	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)	\$	333,180	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,104,135	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. Margins on deposit with derivatives 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) derivatives clearing organizations of contract markets		(62,500)	7130
10. Exchange traded options			
A. Value of open long option contracts		468,500	7132
B. Value of open short option contracts	(	71,250)	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)		1,438,885	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,105,705	7190
15. Management Target Amount for Excess funds in segregation	\$	49,977	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,055,728	7198

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

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	\$	0	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	0	7315
B. Securities (at market)		0	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		0	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		0	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		0	7337
4. Net equity (deficit) (add lines 1, 2, and 3.)	\$	0	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	0	7351
Less: amount offset by customer owned securities		(0)	7352
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	0	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	0	7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks		
A. Banks located in the United States	\$	750,000 7500
B. Other banks qualified under Regulation 30.7		
Name(s): _____	_____	\$ 750,000 7530
7510	7520	
2. Securities		
A. In safekeeping with banks located in the United States	\$	_____ 7540
B. In safekeeping with other banks qualified under Regulation 30.7		
Name(s): _____	_____	_____ 7570
7550	7560	
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	(_____)	_____ 7620
7615		
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	(_____)	_____ 7680
7675		
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	(_____)	_____ 7740
7735		
6. Amounts with other depositories designated by a foreign board of trade		
Name(s): _____		_____ 7750
7. Segregated funds on hand (describe: _____)		
		_____ 7765
8. Total funds in separate section 30.7 accounts		
	\$	750,000 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		
	\$	750,000 7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		
	\$	1 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		
	\$	749,999 7785

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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance			
A. Cash	\$	0	8500
B. Securities (at market)		0	8510
2. Net unrealized profit (loss) in open cleared swaps		0	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)	(	0)	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	0	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	0	8560
Less: amount offset by customer owned securities	(	0)	8570
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	0	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	0	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		0	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8650
9. Net settlement from (to) derivatives clearing organizations		0	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts	(	0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: _____)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	0	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	0	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	0	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	0	8770

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 379,000 7415

ii. Enter 8% of line A.i

30,320 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 694,117,809 7435

iv. Enter 8% of line A.iii

55,529,425 7445

v. Add lines A.ii and A.iv.

55,559,745 7455

B. Minimum Dollar Amount Requirement

7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

55,559,745 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

61,115,720 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).