



Give-up Trade

Client A's Executing Account # = 12345

Client A's Carrying Account # = ABCDE

4. Clearing Broker converts
Short Code "ABCDE" to
"123-ABCDE", which is
Client A's settlement
account with the Clearing
Broker.

Client A

1. Client A Places
Order With
Executing Broker



Clearing Broker

 Clearing Broker claims trade with Client A "Short Code" ABCDE. Trade Register shows ABCDE.



Exchange

Clearing House

 Executing Broker executes order with "suspense" account 12345, which identifies order as Client A. Account 12345 is shown on register



Executing Broker

2a. Executing Broker allocates trade to Clearing Broker identifying trade with Client A "short code" ABCDE.

RESULT:

Trade Register shows Client A as 12345 at executing broker

Trade Register shows Client A as ABCDE at clearing broker

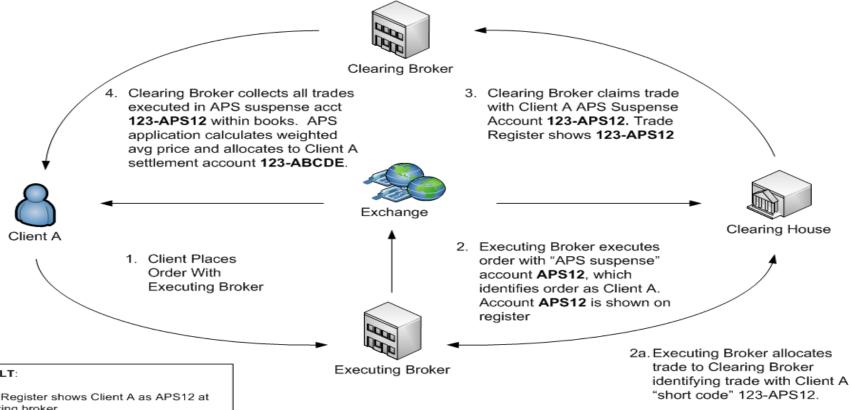
Client A's Settlement account with clearing broker is 123-ABCDE.



Average Price Trade

Client A's Executing Account # = APS12

Client A's Carrying Account # = 123-APS12



RESULT:

Trade Register shows Client A as APS12 at executing broker

Trade Register shows Client A as 123-APS12 at clearing broker

Client A's Settlement account with clearing broker is 123-ABCDE.

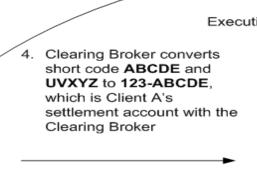


Client A

Clearing Broker-Executed and Self-Executed Trade

Client A's Executing Account # = ABCDE, UVXYZ

Client A's Carrying Account # = ABCDE, UVXYZ



 Client executes trade with Client A "short code" ABCDE. Trade register shows ABCDE. executing & Clearing Broker

2. Broker executes trade with Client A "short code" UVXYZ".

Trade Register shows

UVXYZ.

Exchange



Clearing Broker receives

code" ABCDE and UVXYZ. Trade register shows both ABCDE &

UVXYZ.

trades with Client A "short

Clearing House

RESULT:

Trade Register shows Client A as ABCDE and UVXYZ at executing broker

Trade Register shows Client A as ABCDE and UVXYZ at clearing broker

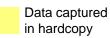
Client A's Settlement account with clearing broker is 123-ABCDE.

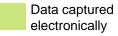


Proposed OCR Data Elements

Proposed OCR Data elements			Front Office					Back office	
			Client documents	Form 102	Form 40	Order routing platform	Exchange Trading platform	Other internal IT systems	3 rd Party Vendors
1.	Trading Account #		х	х		х	х	х	х
2.	i. Trading account's ultimate beneficial owner who IS a natural person	a. First and last name	х	х					х
		b. Middle name							
		c. Date of birth							
		d. Address of primary residence	х	х	х			х	х
	ii. Trading account's ultimate beneficial owner who IS NOT a natural person	a. Name and primary business address	Х	х	х			х	х
		b. NFA identification (if any							
3.	i. Trading account controllers (must be natural persons)	a. First and last name	х	х	х				
		b. Middle name							
		c. Date of birth							
		d. Name and primary business address of the entity that employs each controller	х	х	х				
		e. NFA ID		_					
4.	Date on which trading account assigned to current controller								
5.	Designation of trading account used exclusively or partially by a natural trading system								









Proposed OCR Data Elements, cont.

Proposed OCR Data elements		Front Office					Back office	
		Client documents	Form 102	Form 40	Order routing platform	Exchange Trading platform	Other internal IT systems	3 rd Party Vendors
6.	Special account number associated with trading account		х				х	х
7.	Indicator whether trading account is part of a reportable account under the Commission's large trader reporting system		х				х	Х
	For a trading account that becomes part of a reportable account under the large trader reporting system after 12/31/2011, the date on which the trading account first becomes part of a reportable account							
8.	Omnibus account indicator and if so, name of firm		х				х	х
9.	Name of the executing firm for the trading account and its unique ID reported in the reporting entity's trade register						х	Х
10.	Name of the clearing firm for the trading account and its unique ID reported in the reporting entity's trade register		х		х	х	х	Х
11.	Name of each root data source providing the reporting entity with information with respect to the trading account							
12.	Name of the reporting entity submitting the OCR to the Commission		х					
13.	OCR transmission date		х	х			х	х