United States Securities and Exchange Commission Washington, D.C. 20549

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FORM 17-H RISK ASSESSMENT REPORT FOR BROKERS AND DEALERS

	PART I Requirements for Brokers and Dealers
NAME OF REPORTING BROKER-DEALER	R SEC FILE NO. 12 [14] CRD NO. 16
ADDRESS OF PRINCIPAL PLACE OF BUSI	INESS [18]
FIRM I.D. NO.	
FOR PERIOD BEGINNING (MM/DD/YY)	FILING TYPE: (Check Appropriate Boxes) QUARTERLY ANNUAL AMENDED
AND ENDING (MM/DD/YY)	22 28 30
NAME AND TELEPHONE NUMBER OF PE	ERSON TO CONTACT IN REGARD TO THIS REPOR [32]
NAME(S) OF MATERIAL ASSOCIATED PE	
	[38] [42]
NAME OF ASSOCIATED BROKER-DEALER	ER(S) NOT FILING (If applicable)
	44 46 50
	52
ΔT^{\prime}	FTENTION
	titute Federal Criminal Violations. See 18 U.S.C. § 1001 and 15
Intentional misstatements or omissions of facts may a 20 of the Securities Exchange Act of 1934.	also result in civil fines and other sanctions pursuant to Section
complete. It is understood that all information in this	nat all information contained in this Form is true, correct and is Form is considered an integral part of this Form and that the inamended information remains true, correct and complete as
Pursuant to the Securities Exchange Act of 1934, the uthe City of and State of	on the day of, 20

GENERAL INSTRUCTIONS

- 1. This Form consists of two parts. Part I consists of the organizational, policy and legal information required by paragraphs (a)(1)(i) through (iii) of section 240.17h-1T, together with the financial statements required by paragraphs (a)(1)(iv) and (v) of section 240.17h-1T. Part II contains line items for reporting the numerical and other data required by paragraphs (a)(1)(vi) through (x) of section 240.17h-1T.
- 2. Report as of the last day of the fiscal quarter. This Form is to be filed within 60 calendar days of the end of each fiscal quarter by brokers and dealers concerning each Material Associated Person (as defined in Temporary Rules 17h-1T and 17h-2T). The Form for the fourth fiscal quarter shall be filed within 60 calendar days of the end of the fiscal year. The cumulative year-end financial statements required by paragraphs (a)(1)(iv) and (v) of section 240.17h-1T may be filed separately within 105 calendar days of the end of the fiscal year.
- 3. In the event a broker or dealer is associated with one or more other registered brokers or dealers, each broker or dealer is required to file a separate Form 17-H. The Commission may exempt from the filing requirements all brokers or dealers associated with a broker or dealer that has been designated a "Reporting Broker or Dealer." The term "Reporting Broker or Dealer" shall have the meaning set forth in Rules 17h-1T and 17h-2T. A broker or dealer seeking designation as a Reporting Broker or Dealer must apply to the Commission for an exemption pursuant to Rule 17h-2T. Pending such designation, each broker or dealer associated with the broker or dealer requesting such designation as a Reporting Broker or Dealer is required to file a separate Form 17-H.
- 4. The information requested in Part II of this Form shall be completed separately for each Material Associated Person, even if the financial data contained in the broker or dealer's Form X-17A-5 contains information concerning a Material Associated Person. The broker-dealer should not include information concerning its activities in the information required by Part II of this Form if such information is filed with the Commission as part of the broker-dealer's Form X-17A-5 or Form G-405.

ITEM 1

ORGANIZATIONAL CHART REFLECTING ASSOCIATED PERSONS AND THE BROKER-DEALER

- 1. Provide a copy of the organizational chart maintained by the broker or dealer pursuant to paragraph (a)(1)(i) of section 240.17h-1T.
- 2. The information provided pursuant to this Item should be included in the first Form 17-H filed by the broker or dealer and in the year-end filing. Quarterly updates should be provided only where a material change in the information provided to the Commission has occurred.

ITEM 2

RISK MANAGEMENT AND OTHER POLICIES

1. Provide copies of the financing, capital adequacy, and risk management and other policies, procedures or systems maintained by the broker-dealer pursuant to paragraph (a)(1)(ii) of section 240.17h-1T.

2. The information provided pursuant to this Item should be included in the first Form 17-H filed by the broker or dealer. Quarterly updates should be provided only where a material change in the information provided to the Commission has occurred.

ITEM 3

LEGAL PROCEEDINGS

1. Provide the description of any material pending legal or arbitration proceedings maintained by the broker or dealer pursuant to paragraph (a)(1)(iii) of section 240.17h-1T.

2. The information provided pursuant to this Item should be included in the first Form 17-H filed with the Commission. Quarterly updates should be provided only where a material change in the information provided to the Commission has occurred.

ITEM 4

FINANCIAL STATEMENTS

- 1. Provide the information required to be maintained by the broker or dealer pursuant to paragraphs (a)(1)(iv) and (a)(1)(v) of section 240.17h-1T. The financial statements may be presented on an unaudited basis. The statement of cash flows and the notes to financial statements may be omitted for the consolidating financial statements. Entities using accounting principles other than U.S. GAAP should indicate in a note the accounting principles used.
- 2. The consolidating financial statements must be presented on a subsidiary basis and shall indicate which subsidiaries are Material Associated Persons.

PART II

GENERAL INSTRUCTIONS FOR PART II OF THIS FORM

Provide the following information for each Material Associated Person as of the end of the quarter. Indicate the name of each Material Associated Person in a separate column or complete a separate Part II for each Material Associated Person. In the event a separate listing of a position, financial instrument or otherwise is required pursuant to any of the provisions of section 240.17h-1T, the broker or dealer should indicate as such in the appropriate section of this Part II. Where appropriate, indicate long and short positions separately. (Report amounts in thousands) Material Associated Person:

AGGREGATE SECURITIES AND COMMODITIES POSITIONS		SHORT
1. U.S. Treasury securities		100
2. U.S. Government agency		10
3. Securities issued by states and political subdivisions in the U.S.	1020	103
4. Foreign securities:		_
(a) Debt securities		103
(b) Equity securities		10
5. Banker's acceptances	1050	10
6. Certificates of deposit	1060	10
7. Commercial paper	1070	10
8. Corporate obligations	1080	10
9. Stocks and warrants (other than arbitrage positions)		10
10. Arbitrage:		
(a) Index arbitrage and program trading	1100	11
(b) Risk arbitrage		11
(c) Other arbitrage		11
11. Options:		
(a) Market value of put options:		
(i) Listed	1130	11
(ii) Unlisted		11
(b) Market value of call options:		
(i) Listed	1150	11
(ii) Unlisted		11
12. Spot commodities		11
13. Investments with no ready market:		
(a) Equity	1180	11
(b) Debt		11
(c) Other (include limited partnership interests)		12

II. FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND WITH CONCENTRATION OF CREDIT RISK (Provide notional or contractual amounts where appropriate, or in the case of options, the values of the underlying instrument. In the event a separate listing of a position or instrument is required pursuant to the provisions of section 17h-1T, separately state such position.)

۸	Securities

1.	When-issued securities:	LONG	(000's omitted)	SHORT	
	(a) Gross commitments to purchase		2000		2005
	(b) Gross commitments to sell		2010		2015
2.	Written stock option contracts:				
	(a) Market value, and the value of the underlying securities,				
	of call contracts:				
	(i) Listed				
	(A) Market value		2020		2025
	(B) Value of underlying securities		2030		2035
	(ii) Unlisted				
	(A) Market value		2040		2045
	(B) Value of underlying securities	-	2050		2055

LONG

(000's omitted)

SHORT

	Material Associat	ted Person:	
		LONG (000's omitted) SHORT	
	(b) Madest and a control of the cont		
	(b) Market value, and the value of the underlying securities, of put contracts:		
	(i) Listed		
	(A) Market value	2060	2065
	(B) Value of underlying securities		2075
	(ii) Unlisted		
	(A) Market value		2085
	(B) Value of underlying securities	2090	2095
	(c) Market value, and the value of the underlying securities,		
	of naked call contracts: (i) Listed		
	(1) Listed (A) Market value	2100	2105
	(B) Value of underlying securities		2115
	(ii) Unlisted		
	(A) Market value	2120	2125
	(B) Value of underlying securities	2130	2135
	(d) Market value, and the value of the underlying securities,		
	of naked put contracts:		
	(i) Listed	2140	0145
	(A) Market value		2145
	(B) Value of underlying securities(ii) Unlisted		[2133]
	(A) Market value	2160	2165
	(B) Value of underlying securities		2175
	3. Futures:		
	(a) U.S. Treasury and mortgage-backed securities futures	2180	2185
	(b) Other futures (specify)	2190	2195
	4. Forwards:		0005
	(a) U.S. Treasury and mortgage-backed securities	2200	2205
	(i) Aggregate current cost of replacing contracts by counter- party in which the Material Associated Person has a gain	2210	2215
	(ii) Per counterparty breakdown where credit risk exceeds		
	the Materiality Threshold (attach schedule).		
	(b) Other forwards (specify)	2220	2225
	(i) Aggregate current cost of replacing contracts by counter-		
	party in which the Material Associated Person has a gain	2230	2235
	(ii) Per counterparty breakdown where credit risk exceeds		
ъ	the Materiality Threshold (attach schedule).		
B.	Interest Rate Swaps 1. U.S. dollar denominated swaps:		
	(a) Total notional or contractual amount	2240	2245
	(b) Aggregate current cost of replacing contracts by counter-		
	party in which the Material Associated Person has a gain	2250	2255
	(c) Per counterparty breakdown where credit risk exceeds		
	the Materiality Threshold (attach schedule).		
	2. Cross currency swaps:		
	(a) Total notional or contractual amount	2260	2265
	(b) Aggregate current cost of replacing contracts by counter-	2270	2275
	party in which the Material Associated Person has a gain		[
	the Materiality Threshold (attach schedule).		
C.	Foreign exchange		
	1. Swaps:		
	(a) Total notional or contractual amount	2280	2285
	(b) Aggregate cost of replacing contracts by counterparty in		
	which the Material Associated Person has a gain	2290	2295
	(c) Per counterparty breakdown where credit risk exceeds		
	the Materiality Threshold (attach schedule).		

2. Notional or contractual amounts of commitments to purchase foreign currencies and U.S. dollar exchange: (a) Futures			Material Asso	ociated Person:	
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(A) Market value					
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1. Total amount	F.				[DECO.]
2. Onuscu portion					
		۷.	Onusea portion	••••••	

	Material Associated Person:		
		(000's omitted)	
G.	Total standby, commercial and similar letters of credit or guarantees		2570
H.	Assets sold with recourse		2575
I.	Other off-balance sheet items (specify)		2580
J.	Summary of delta or similar analysis (if available)(attach analysis).		
K.	Provide a separate listing, by amount, of significant concentrations of credit risk as defined in		
	Statement of Financial Accounting Standards No. 105 (attach schedule).		
		(000's omitted)	
III. BF	RIDGE LOANS AND OTHER EXTENSIONS OF CREDIT		
1.	Bridge loans		3000
2.	Other material credit extensions (specify)		3005
3.	Allowance for losses for credit extensions		3015
IV. FU	INDING SOURCES	(000's omitted)	
1.	Short-term borrowings:		
	(a) Commercial paper		4000
	(b) Bank loans-secured		4005
	(c) Bank loans-unsecured		4015
	(d) Other		4020
	(e) Total		4025
2.	Long and medium-term debt		4030
3.	Committed lines of credit		4035
4.	Amounts borrowed under credit lines		4040
5.	Credit ratings for commercial paper		
	(a) Standard & Poor's Corporation		4045
	(b) Moody's Investor Service		4050
	(c) Other Nationally Recognized Statistical Rating Organizations		4055
		(222)	
V. RE	EAL ESTATE	(000's omitted)	
1.	Real estate loans:		
	(a) Construction and land development		
	(b) Secured by farmland		5005
	(c) Secured by residential properties		5015
	(d) Commercial and industrial		5020
	(e) Other		5025
2.	Real estate investments:		
	(a) Construction and land development		5030
	(b) Farmland		5035
	(c) Residential properties		5040
	(d) Commercial and industrial		5045
	(e) Other		5050
3.	Provide a separate listing of the above information by geographic region where the amount exceeds the	Materiality Threshold	d (attach
	schedule).		
4.	Provide information about risk concentration to a single borrower, location or property in the investmen	nt or loan portfolio wh	nere the

ADDITIONAL SPACE FOR ANSWERS

amount exceeds the Materiality Threshold (attach schedule).

The Material Associated Person may use the space below, and additional sheets if necessary, to provide further information or explanation regarding any item of information required by the Form. Include the name of the Material Associated Person on each page and specify the paragraph of the Form to which the additional information relates.