WINJAMMER FILING

INITIAL End Date:8/23/2018 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/24/2018 INITIAL End Date:8/23/2018 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/24/2018 Daily Segregation - Cover Page

Name of Company	WEDBUSH SECURITIES INC
Contact Name	<u>Kevin Wirth</u>
Contact Phone Number	<u>312-784-0475</u>
Contact Email Address	kevin.wirth@wedbush.com
FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	<u>13,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	<u>1,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or	0 0 0 0

<u>0 0</u>

d. Percentage range of cleared swaps customer collateral required between:% and%.

Attach supporting documents

INITIAL End Date:8/23/2018 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/24/2018 Daily Segregation - Secured Amounts

	,	
	Foreign Futures and Foreign Options Secured Amounts	
	Amount required to be set aside pursuant to law, rule or regulation of a foreign	<u>0</u> [7305]
	government or a rule of a self-regulatory organization authorized thereunder	
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<u>9,242,535</u> [7315]
	B. Securities (at market)	<u>0</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>2,659,846</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>478</u> [7335]
	 b. Market value of open contracts granted (sold) on a foreign board of trade 	<u>0</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>11,902,859</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>1,688</u> [7351]
	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>1,688</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<u>11,904,547</u> [7355]
	Method (add lines 4 and 5)	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<u>11,904,547</u> [7360]
	6.	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>3,062,632</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>991,102</u> [7520] <u>4,053,734</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>3,489,283</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>3,489,283</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>6,456,681</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>6,456,681</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>830,643</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>478</u> [7730]
	E. Value of short option contracts	<u>0</u> [7735] <u>831,121</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	14,830,819 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>2,926,272</u> [7380]
	Page 1 from Line 8)	-
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>1,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	1,926,272 [7785]

ΙΝΙΤ	IAL	
End	Date:8/23/2018	
Firn	n Name:WEDBUSH SECURITIES INC	
For	m:Daily Seg - FOCUS II	
Sub	mit Date:8/24/2018	
Dai	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	932,278,010 [7010]
	B. Securities (at market)	248,305,628 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-52,883,184 [7030]
3.	Exchange traded options	<u> </u>
	A. Add market value of open option contracts purchased on a contract market	808,192,149 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-725,537,149 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	1,210,355,454 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>2,080,032</u> [7045]
	Less: amount offset by customer securities	<u>-770,168</u> [7047] <u>1,309,864</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>1,211,665,318</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>374,617,409</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>30,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>2,130,990</u> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>319,895,059</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>174,404,976</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	244,026,749 [7120]
0	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>3,595,949</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	808,192,149 [7132]
11	B. Value of open short option contracts	<u>-725,537,149</u> [7133]
11.	Net equities with other FCMs	0 [7140]
	A. Net liquidating equity B. Securities representing investments of quatemental funds (at market)	<u>0</u> [7140]
	 B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at 	<u>0</u> [7160] <u>0</u> [7170]
	market)	
12.	Segregated funds on hand	<u>2,147,889</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>1,233,474,021</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>21,808,703</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>13,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>8,808,703</u> [7198]
	Excess	<u> </u>

Excess

INITIAL End Date:8/23/2018 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/24/2018 Daily Segregation - Swaps Statement

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. Cleared Swaps options 0 [8530] A. Market value of open cleared swaps option contracts purchased 0 [8530] B. Market value of open cleared swaps option contracts granted (sold) 0 [8570] 6. Net Equity (deficit) (add lines 1, 2, and 3) 0 [8570] 7. Accounts liquidating to a deficit and accounts with 0 [8570] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 0 [8590] 7. Deposited in cleared swaps customer Segregated Accounts 0 [8600] 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) 0 [8620] 9. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 0 [8630] A. Cash 0 [8640] 0 [8650] 9. Net settiment from (to) derivatives clearing organizations 0 [8620] 0. Cleared swaps options 0 [8660] 0. Cleared swaps options 0 [8660] 0. Cleared swaps customers in lieu of cash (at market) 0 [8620] 0. Nargins on deposit		AND	
1. Net ledger balance Q [8500] A. Cash Q [8510] B. Securities (at market) Q [8510] 2. Net unrealized profit (loss) in open cleared swaps Q [8520] 3. Cleared swaps options Q [8530] 4. Market value of open cleared swaps option contracts prachased Q [8540] 5. Market value of open cleared swaps option contracts granted (sold) Q [8560] 6. Net Equity (deficit) (add lines 1, 2, and 3) Q [8570] Q [8580] 7. Net logitaditing to a deficit and accounts with Q [8570] Q [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Q [8500] 7. Deposited in cleared swaps Customer Segregated accounts Q [8600] 8. Securities representing investments of cleared swaps customers' funds (at market) Q [8610] 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts Q [8630] 9. Net settlement from (to) derivatives clearing organizations Q [8660] 10. Cleared swaps options Q [8660] 11. Net equities with derivatives clearing organizations Q [8660] 12. <td></td> <td></td> <td></td>			
A. Cash 0 [8500] B. Securities (at market) 0 [8510] Cleared swaps options 0 [8530] A. Market value of open cleared swaps option contracts purchased 0 [8530] B. Market value of open cleared swaps option contracts purchased 0 [8530] 4. Narket value of open cleared swaps option contracts purchased 0 [8530] 5. Accounts liquidating to a deficit and accounts with 0 [8550] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 0 [8590] Funds in Cleared Swaps Customer Segregated Accounts 0 7. Deposited in cleared swaps customer segregated accounts at banks 4. Cash 0 [8600] 8. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] 0 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 0 [8630] 0 [8630] 9. Net settlement from (to) derivatives clearing organizations 0 [8630] 0 [8660] 0 [8660] 9. Net settlement from (to) derivatives clearing organizations 0 [8670] 0 [8670] 0 [8670] 9. Net settlement from (to) derivatives clearing organizations 0 [8670] 0 [8670] 0 [8670] 0 [8670] 0 [8670] 0 [8670]		Cleared Swaps Customer Requirements	
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 B. Market value of open cleared swaps option contracts granted (sold) [8540] [8530] 4. Natket value of open cleared swaps option contracts granted (sold) [8550] [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount [estimation of the by customer owned securities [8570] [8560] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) [8590] [8600] 7. Deposited in cleared Swaps Customer segregated accounts [8600] [8600] 8. Securities representing investments of cleared swaps customers funds (at market) [8620] [8640] [8630] 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customers segregated accounts [8640] [8640] 0. Cleared swaps option [8640] [8640] [8640] 10. Cleared swaps option [8640] [8640]	1.	Net ledger balance	
2. Net unrealized profit (loss) in open cleared swaps 9 [8520] 3. Cleared swaps option 9 4. Market value of open cleared swaps option contracts prachased 9 [8530] 9. Narket value of open cleared swaps option contracts granted (sold) 9 [8540] 4. Net Equity (deficit) (add lines 1, 2, and 3) 9 [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 9 [8570] 1. Less: amount offset by customer owned securities 9 [8570] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 9 [8500] 7. Deposited in cleared swaps customer segregated Accounts 9 [8600] 8. Securities representing investments of cleared swaps customers funds (at market) 9 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer in lieu of cash (at market) 9 [8630] 9. Net settlement from (to) derivatives clearing organizations 9 [8650] 9. Net settlement from (to) derivatives clearing organizations 9 [8660] 10. Cleared swaps option contracts 9 [8660] 10. Cleared swaps option contracts 9 [8660]		A. Cash	<u>0</u> [8500]
3. Cleared swaps options [8530] A. Market value of open cleared swaps option contracts purchased [8540] 4. Natet value of open cleared swaps option contracts granted (sold) [8540] 4. Net Equity (deficit) (add lines 1, 2, and 3) [8560] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities [8560] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) [8570] [8570] [8580] 7. Deposited in cleared swaps customer segregated Accounts at banks (8600] 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customers segregated accounts [8630] 9. Net settlement from (to) derivatives clearing organizations [8660] 10. Cleared swaps option [8660] 11. Net settlement from (to) derivatives clearing organizations [8660] 12. Net equities with other FCMs [8660] 13. A Value of open cleared swaps soutomers in lieu of cash (at market) [8660] 10. Cleared swaps option [8670]		B. Securities (at market)	<u>0</u> [8510]
A. Market value of open cleared swaps option contracts purchased 9 [8530] B. Market value of open cleared swaps option contracts granted (sold) 9 [8540] 4. Net Equity (deficit) (add lines 1, 2, and 3) 9 [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 9 [8560] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 9 [8590] Funds in Cleared Swaps Customer segregated accounts at banks 9 [8600] A. Cash 9 [8610] B. Securities representing investments of cleared swaps customers' funds (at market) 9 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 9 [8640] A. Cash 9 [8660] B. Securities representing investments of cleared swaps customers' funds (at market) 9 [8660] 9. Net settlement from (to) derivatives clearing organizations 9 [8660] 10. Cleared swaps options 9 [8660] A. Value of open cleared swaps short option contracts 9 [8660] 9. Value of open cleared swaps soustomers' funds (at market) 9 [8660] 10. Cleared swaps customer funds 9 [8660] 11. Net equities with other FCMs 9 [8660] A.		Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
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 Less: amount offset by customer owned securities ⁰ [8560] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated accounts ⁰ [8600] 7. Deposited in cleared Swaps customer segregated accounts at banks A. Cash ⁰ [8600] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customers segregated accounts ⁰ [8620] 8. Securities held for particular cleared swaps customers in lieu of cash (at market) ⁰ [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) ⁰ [8660] ⁰ [8640] 9. Net settlement from (to) derivatives clearing organizations ⁰ [8660] 10. Cleared swaps customers in lieu of cash (at market) ⁰ [8670] ⁰ [8670] 9. Net settlement from (to) derivatives clearing organizations ⁰ [8670] 10. Cleared swaps customers in lieu of cash (at market) ⁰ [8670] ⁰ [8670] 10. Cleared s	3.	Cleared swaps options	
4. Net Equity (deficit) (add lines 1, 2, and 3) [8550] [8550] [8560] [8560] [8560] [8560] [8560] [8570] [8500] [8500] [8500] [8600] [8620] [8620] [8630] [8650] [8660]		A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
 Accounts liquidating to a deficit and accounts with debit balances - gross amount [8560] [8570] <u>0</u> [8580] [8580] [9180] [9		B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
debit balances - gross amount 0 [8560] Less: amount offset by customer owned securities 0 [8570] 0 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 0 [8590] Funds in Cleared Swaps Customer Segregated Accounts 0 [8600] 7. Deposited in cleared swaps customer segregated accounts at banks 0 [8600] 8. Ac Cash 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 9 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities representing investments of cleared swaps customers in lieu of cash (at market) 0 [8660] 9. Net settlement from (to) derivatives clearing organizations 0 [8660] 10. Cleared swaps ong option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs (8700] A. Net liquidating equity 0 [86800] B. Securities held for para			<u>0</u> [8550]
Less: amount offset by customer owned securities 9 [8570] 9 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 9 [8590] Funds in Cleared Swaps Customer Segregated Accounts 9 [8600] 7. Deposited in cleared swaps customer segregated accounts at banks 9 [8600] 8. A. Cash 9 [8600] 9. Securities representing investments of cleared swaps customers' funds (at market) 9 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 9 [8660] 8. A. Cash 9 [8650] 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customers' funds (at market) 9 [8660] 9. Net settlement from (to) derivatives clearing organizations 9 [8660] 10. Cleared swaps options 9 [8660] 11. Net settlement from (to) derivatives clearing organizations 9 [8680] 11. Net equities with other FCMs 9 [8680] A. Net liquidating equity 9 [8680] 12. Cleared swaps customers in lieu of cash (at market) 9 [8690] 13. Net liquidating equity 9 [8690] 14.	5.	Accounts liquidating to a deficit and accounts with	
 Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) [8620] Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) [8620] Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8650] Net settlement from (to) derivatives clearing organizations [8660] Cleared swaps options A. Value of open cleared swaps long option contracts [8660] Net equities with other FCMs A. Value of open cleared swaps short option contracts [8700] C. Securities representing investments of cleared swaps customers' funds (at market) [8700] C. Securities representing investments of cleared swaps customers' funds (at market) [8700] C. Securities representing investments of cleared swaps customers' funds (at market) [8700] C. Securities representing investments of cleared swaps customers' funds (at market) [9700] C. Securities representing investments of cleared swaps customers' funds (at market) [9701] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) [9701] C. Securities held fo		-	<u>0</u> [8560]
Funds in Cleared Swaps Customer Segregated Accounts Image: 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 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 0 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8650] 9. Net settlement from (to) derivatives clearing organizations 0 [8660] 10. Cleared swaps bong option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities 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 [8670] 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. C		•	
 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8600] B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8630] B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8660] 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts Q [8670] B. Value of open cleared swaps short option contracts Q [8670] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8680] 11. Net equities with other FCMs A. Net liquidating equity Q [8670] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8701] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers in lieu of cash (at market) Q [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) Q [8720] I. Excess (deficiency) funds in cleared swaps customer segregated accounts ore (under) Q [8760] 14. Excess (deficiency) funds in cleared swaps customer segregated accounts ore (under) Q [6.		<u>0</u> [8590]
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 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 [8660] 9. Net settlement from (to) derivatives clearing organizations 0 [8660] 10. Cleared swaps options 0 [8660] 11. Net equities with other FCMs 0 [8680] 12. Net liquidating equity 0 [8680] 13. Net liquidating equity 0 [8700] 14. Cleared swaps customers in lieu of cash (at market) 0 [8700] 13. Cleared swaps customers of cleared swaps customers' funds (at market) 0 [8700] 14. Cash 0 [8710] 15. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 16. Excess (deficiency) funds on hand 0 [87115]			
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 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 0 [8670] A. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8670] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 [8710] 0 A. Cash 0 [8720] 0 [8720] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 0 [8720] 0 14. Excess (deficiency) funds in cleared swaps custome	7.		
C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>9</u> [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash <u>9</u> [8630] B. Securities representing investments of cleared swaps customers' funds (at market) <u>9</u> [8660] C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>9</u> [8660] <u>9</u> [8660] 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts A. Value of open cleared swaps short option contracts <u>9</u> [8670] B. Value of open cleared swaps short option contracts <u>9</u> [8680] <u>9</u> [8690] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) <u>9</u> [8700] <u>9</u> [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) <u>9</u> [8710] <u>9</u> [8720] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>9</u> [8720] <u>9</u> [8720] 14. Excess (deficiency) funds in cleared swaps customer segregated accounts ine 13) <u>9</u> [8760]			
 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8630] B. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8660] 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts D [8670] B. Value of open cleared swaps short option contracts D [8680] 11. Net equities with other FCMs A. Net liquidating equity D [8690] B. Securities representing investments of cleared swaps customers' funds (at market) D [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) Q [8720] I4. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Q [8760] I5. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under) Q [8760] 			
segregated accounts 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 9. Net settlement from (to) derivatives clearing organizations 0 9. Net settlement from (to) derivatives clearing organizations 0 10. Cleared swaps options 0 A. Value of open cleared swaps long option contracts 0 B. Value of open cleared swaps short option contracts 0 B. Value of open cleared swaps short option contracts 0 B. Value of open cleared swaps short option contracts 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 IS Securities representing investments of cleared swaps customers' funds (at market) 0 IS Securities representing investments of cleared swaps customers' funds (at market) 0 IS Securities representing investments of cleared swaps custom			<u>0</u> [8620]
A. Cash0 [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 organizations0 [8660]10.Cleared swaps options0 [8670]B. Value of open cleared swaps long option contracts0 [8670]B. Value of open cleared swaps short option contracts0 [8680]11.Net equities with other FCMs0 [8690]A. Net liquidating equity0 [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 [8700]12.Cleared swaps customer funds on hand0A. Cash00B. Securities representing investments of cleared swaps customers' funds (at market)0 [8710]12.Cleared swaps customer sof cleared swaps customers' funds (at market)0 [8710]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 [8760]15.Management Target Amount for Excess funds in cleared swaps segregated accounts0 [8760]16.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)0 [8770]	8.		
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 0 [8670] 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 0 [8690] 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 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 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 [8760] 15. Management Target Amount for Excess funds in cleared swaps segregat			• [0000]
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 0 [8670] 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 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 G. Securities held for particular cleared swaps customer segregation (a			
9. Net settlement from (to) derivatives clearing organizations <u>0</u> [8660] 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts I. Net equities with other FCMs A. Net liquidating equity I. Net equities representing investments of cleared swaps customers' funds (at market) I. Securities held for particular cleared swaps customers in lieu of cash (at market) I. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) I. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) I. Securities held for particular cleared swaps customers in lieu of cash (at market) I. Securities representing investments of cleared swaps customers' funds (at market) I. Securities held for particular cleared swaps customers in lieu of cash (at market) I. Securities held for particular cleared swaps customers in lieu of cash (at market)			
 10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts G. Securities with other FCMs A. Net liquidating equity G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities neld for particular cleared swaps customers in lieu of cash (at market) G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities representing investments of cleared swaps customers' funds (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts G. [8760] G. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) G. [8770] 	0		
A. Value of open cleared swaps long option contracts <u>0</u> [8670] <u>0</u> [8680] 11. Net equities with other FCMs <u>0</u> [8690] A. Net liquidating equity <u>0</u> [8690] B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710] 12. Cleared swaps customer funds on hand <u>0</u> [8710] A. Cash <u>0</u> B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8715] B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8715] C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8720] Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720] 14. Excess (deficiency) funds in cleared swaps customer segregated accounts <u>0</u> [8730] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts <u>0</u> [8770] 16. Excess (deficiency) fu			<u>0</u> [8660]
B. Value of open cleared swaps short option contracts Q [8680] 11. Net equities with other FCMs Q [8690] A. Net liquidating equity Q [8690] B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] 12. Cleared swaps customer funds on hand Q A. Cash Q B. Securities representing investments of cleared swaps customers' funds (at market) Q I. Cash Q B. Securities representing investments of cleared swaps customers' funds (at market) Q I. Securities representing investments of cleared swaps customers in lieu of cash (at market) Q I. Securities held for particular cleared swaps customers in lieu of cash (at market) Q I. Securities held for particular cleared swaps customers in lieu of cash (at market) Q I. Total amount in cleared swaps customer segregation (add lines 7 through 12) Q [8710] I. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Q [8760] I. Management Target Amount for Excess funds in cleared swaps segregated accounts Q [8760] I. Excess (deficiency) funds in cleared swaps customer segregated accounts	10.		0 [9670]
 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) Q [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) Q [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under) Q [8760] Q [8770] 			
 A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) G. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customers in lieu of cash (at market) G. Securities held for particular cleared swaps customer segregation (add lines 7 through 12) G. [8720] Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts G. [8760] G. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) G. [8770] 	11		<u>u</u> [0000]
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 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 D. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 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 over (under) 0 [8770] 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 0 [8770]			0 [8600]
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 0 A. Cash 0 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 0 0 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 [8760] 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) 0 [8770]			
12. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 0 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 0 15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under) 0 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 0			
A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 0 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 0 15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under) 0 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 0	12		
B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 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) 0 [8770]		·	0
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 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) 0 [8770]			<u>•</u>
 Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts If Excess (deficiency) funds in cleared swaps customer segregated accounts If Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 			
 Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) [8730] [8760] [8770] 	13.		
line 13)Index15.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) 0 [8770]			
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 0 [8770]		line 13)	<u> </u>
Management	16.		<u>0</u> [8770]
		Management	

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS