## WINJAMMER FILING

INITIAL End Date:8/23/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/26/2019 INITIAL End Date:8/23/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/26/2019 **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	<u>19,000,000</u>
b. Minimum percentage of customer segregated funds required:%; or	<u>0</u>
c. Dollar amount range between:and; or	<u> </u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> <u>0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>1,000,000</u>
b. Minimum percentage of customer secured funds required:%; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u> 0
b. Minimum percentage of cleared swaps customer collateral required:% ; or	
c. Dollar amount range between:and; or	<u>0</u> 0

c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.

Attach supporting documents

<u>0 0</u>

INITIAL End Date:8/23/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/26/2019 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	<b>8,957,212</b> [7315]
•	B. Securities (at market)	<u>0</u> [7317]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade Exchange traded options	<u><b>2,537,795</b></u> [7325]
	a. Market value of open option contracts purchased on a foreign board of trade	<u>18,751</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-860</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>11,512,898</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>2,459</u> [7351]
	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>2,459</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<b>11,515,357</b> [7355]
	Method (add lines 4 and 5)	<u> </u>
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<u>11,515,357</u> [7360]
	6.	<u></u>
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b>2,782,836</b> [7500]
	B. Other banks qualified under Regulation 30.7	<u>2,707,372</u> [7520] <u>5,490,208</u> [7530]
2.	Securities	<u></u> [:] <u></u> [:]
	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>o</u> [7560] <u>o</u> [7570]
3.	Equities with registered futures commission merchants	<u>•</u> [;;;;;;]•
•	A. Cash	<u>5,955,121</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>•</u> [7610]
	E. Value of short option contracts	<u>•</u> [7615] <u>5,955,121</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	<u>e</u> [/ e / e] <u>e,000,121</u> [/ 020]
	A. Cash	<u>3,141,387</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>o</u> [7660]
	D. Value of long option contracts	<u>o</u> [7670]
	E. Value of short option contracts	<u>o</u> [7675] <u>3,141,387</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u>o</u> [(0,0] <u>0,141,001</u> [(000]
0.	A. Cash	<u>1,295,077</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7720]
	D. Value of long option contracts	<u>6 [7720]</u> <u>18,751</u> [7730]
	E. Value of short option contracts	<u>-860</u> [7735] <u>1,312,968</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>• • • • • • • • • • • • • • • • • • • </u>
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>5 [7703]</u> <u>15,899,684</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>4,384,327</u> [7380]
0.	Page 1 from Line 8)	-, <b>304,321</b> [/ 300]
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	<u>3,384,327</u> [7785]

INIT	IAL	
End	Date:8/23/2019	
Firn	n Name:WEDBUSH SECURITIES INC	
For	m:Daily Seg - FOCUS II	
Sub	mit Date:8/26/2019	
Dai	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>1,270,036,723</u> [7010]
	B. Securities (at market)	199,281,570 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	-230,419,693 [7030]
3.	Exchange traded options	<u> </u>
	A. Add market value of open option contracts purchased on a contract market	<u>2,438,972,772</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,671,088,263</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>1,006,783,109</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<b>1,232,636</b> [7045]
	Less: amount offset by customer securities	<u>-299,035</u> [7047] <u>933,601</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>1,007,716,710</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>96,842,451</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>15,000,000</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>1,058,561</u> [7090]
0	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	000 040 040 (7400)
	A. Cash	602,318,843 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>354,249,852</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b>195,925,054</b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-1,629,497</u> [7130]
10.	Exchange traded options	<u>-1,020,407</u> [1100]
	A. Value of open long option contracts	<b>2,438,972,772</b> [7132]
	B. Value of open short option contracts	<u>-2,671,088,263</u> [7133]
11.	Net equities with other FCMs	<u>,</u> [
	A. Net liquidating equity	<u>0</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<b>0</b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at	<b>0</b> [7170]
	market)	
12.	Segregated funds on hand	<u>2,297,955</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	1,033,947,728 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>26,231,018</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>19,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>7,231,018</u> [7198]
	Excess	

Excess

INITIAL End Date:8/23/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/26/2019 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. Cash <td< th=""><th></th><th>AND</th><th></th></td<>		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) <sup>0</sup> [8510]          2. Net unrealized profit (loss) in open cleared swaps <sup>0</sup> [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       [8670]         12.       Net equities with other FCMs       [8680]         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) <sup>0</sup> [8540]          4. Net Equity (deficit) (add lines 1, 2, and 3) <sup>0</sup> [8550]          5. Accounts liquidating to a deficit and accounts with       debit balances - gross amount       Less: amount offset by customer owned securities <sup>0</sup> [8560]          6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       Funds in Cleared Swaps Customer Segregated accounts <sup>0</sup> [8600]          7. Deposited in cleared Swaps customer segregated accounts at banks         A. Cash <sup>0</sup> [8600]          8. Margins on deposit with derivatives clearing organizations in cleared swaps customers         segregated accounts <sup>0</sup> [8620]          8. Securities held for particular cleared swaps customers in lieu of cash (at market) <sup>0</sup> [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <sup>0</sup> [8660] <sup>0</sup> [8640]          9. Net settlement from (to) derivatives clearing organizations <sup>0</sup> [8660]          10. Cleared swaps customers in lieu of cash (at market) <sup>0</sup> [8670] <sup>0</sup> [8670]          9. Net settlement from (to) derivatives clearing organizations <sup>0</sup> [8670]          10. Cleared swaps customers in lieu of cash (at market) <sup>0</sup> [8670] <sup>0</sup> [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]
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount</li> <li>[8560]</li> <li>[8570] <u>0</u> [8580]</li> <li>[8580]</li> <li>[9180]</li> <li>[9</li></ul>		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	
<ul> <li>Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li> Funds in Cleared Swaps Customer Segregated Accounts </li> <li>Deposited in cleared swaps customer segregated accounts at banks <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8620]</li> </ul> </li> <li>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8620]</li> <li>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>[8650]</li> <li>Net settlement from (to) derivatives clearing organizations</li> <li>[8660]</li> <li>Cleared swaps options</li> <li>A. Value of open cleared swaps long option contracts</li> <li>[8660]</li> <li>Net equities with other FCMs</li> <li>A. Value of open cleared swaps short option contracts</li> <li>[8700]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8700]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8700]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8700]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[9700]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[9701]</li> </ul> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[9701]</li> <li>C. Securities held fo</li></ul></li>		-	<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		•	
<ul> <li>7. Deposited in cleared swaps customer segregated accounts at banks <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8600]</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8620]</li> </ul> </li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8630]</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8660]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations <ul> <li>A. Value of open cleared swaps long option contracts</li> <li>Q [8670]</li> <li>B. Value of open cleared swaps short option contracts</li> <li>Q [8670]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8680]</li> </ul> </li> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>Q [8670]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8700]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8700]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8701]</li> </ul> </li> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers in lieu of cash (at market)</li> <li>Q [8715]</li> </ul> </li> <li>13. Total amount in cleared swaps customer segregation (subtract line 6 from [0 [8720]</li> <li>I. Excess (deficiency) funds in cleared swaps customer segregated accounts ore (under)</li> <li>Q [8760]</li> </ul> <li>14. Excess (deficiency) funds in cleared swaps customer segregated accounts ore (under)</li> <li>Q [8760]</li>	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]			
<ul> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8630]</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8660]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations <ul> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>D [8670]</li> <li>B. Value of open cleared swaps short option contracts</li> <li>D [8680]</li> </ul> </li> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>D [8690]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D [8710]</li> </ul> </li> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8710]</li> </ul> </li> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8710]</li> </ul> </li> <li>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Q [8720]</li> <li>I4. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>Q [8760]</li> <li>I5. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)</li> <li>Q [8760]</li> </ul>			
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]
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9.       Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]          10.       Cleared swaps options <ul> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>I. Net equities with other FCMs             <ul> <li>A. Net liquidating equity</li> <li>I. Net equities representing investments of cleared swaps customers' funds (at market)</li> <li>I. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>I. Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>I. Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>I. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>I. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>I. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>I. Securities held for particular cleared swaps customers in lieu of cash (at market)</li></ul></li></ul>			
<ul> <li>10. Cleared swaps options</li> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>G. Securities with other FCMs</li> <li>A. Net liquidating equity</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities neld for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>G. [8760]</li> <li>G. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>G. [8770]</li> </ul>	0		
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<ul> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8700]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8710]</li> </ul> </li> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8715]</li> <li>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Q [8720]</li> <li>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)</li> <li>Q [8760]</li> <li>Q [8770]</li> </ul> </li> </ul>			
<ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customer segregation (add lines 7 through 12)</li> <li>G. [8720]</li> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>G. [8760]</li> <li>G. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>G. [8770]</li> </ul>	11		<u>u</u> [0000]
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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			
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C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0 0</b> [8715]         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>0</b> [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>0</b> [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts <b>0</b> [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <b>0</b> [8770]			<u>•</u>
<ol> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>If Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>If Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ol>			
<ol> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>[8730]</li> <li>[8760]</li> <li>[8770]</li> </ol>	13.		
line 13)Index15.Management Target Amount for Excess funds in cleared swaps segregated accounts <b>0</b> [8760]16.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <b>0</b> [8770]			
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <b>0</b> [8770]		line 13)	<u> </u>
Management	16.		<u>0</u> [8770]
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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS