## WINJAMMER FILING

INITIAL End Date:8/28/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/29/2019 INITIAL End Date:8/28/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/29/2019 **Daily Segregation - Cover Page** 

WEDBUSH SECURITIES INC
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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:8/28/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/29/2019 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>8,257,430</b> [7315]
0	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>2,713,885</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	6,725 [7335]
4	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-29</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>10,978,011</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>2,391</b> [7351]
0	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>2,391</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<b>10,980,402</b> [7355]
7	Method (add lines 4 and 5)	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<b>10,980,402</b> [7360]
1	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	<b>0 577 004</b> [7500]
	A. Banks located in the United States	3,577,981 [7500]
2	B. Other banks qualified under Regulation 30.7	<b>2,693,417</b> [7520] <b>6,271,398</b> [7530]
2.	Securities	0 [75 40]
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
2	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	<b>5 070 000</b> [7500]
	A. Cash	<u>5,870,838</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]
4.	E. Value of short option contracts	<u>0</u> [7615] <u>5,870,838</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade A. Cash	2 069 427 [7640]
	B. Securities	<u>3,068,137</u> [7640] <u>0</u> [7650]
		<u>0</u> [7660]
	C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>3,068,137</u> [7680]
5.	Amounts held by members of foreign boards of trade	<u>0</u> [7075] <u>3,008,137</u> [7080]
0.	A. Cash	<u>95,622</u> [7700]
	B. Securities	<u>93,022</u> [7700] <u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7720]
	D. Value of long option contracts	<u>6,725</u> [7730]
	E. Value of short option contracts	<u>-29</u> [7735] <u>102,318</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>•25</u> [7760] <u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>5 [7703]</u> <u>15,312,691</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>4,332,289</u> [7380]
0.	Page 1 from Line 8)	<u>-,002,200</u> [1000]
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>3,332,289</u> [7785]
		<u></u> [,,,,,,]

INIT							
	End Date:8/28/2019						
	n Name:WEDBUSH SECURITIES INC						
	m:Daily Seg - FOCUS II						
	mit Date:8/29/2019						
	ly Segregation - Segregation Statement						
-	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)						
1.	Net ledger balance						
	A. Cash	<b>1,281,507,011</b> [7010]					
	B. Securities (at market)	<b>218,771,782</b> [7020]					
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-266,248,041</u> [7030]					
3.	Exchange traded options	<u></u> [/ 000]					
	A. Add market value of open option contracts purchased on a contract market	<b>2,393,004,718</b> [7032]					
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,586,776,176</u> [7033]					
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b>1,040,259,294</b> [7040]					
5.	Accounts liquidating to a deficit and accounts with	<u> </u>					
	debit balances - gross amount	<u>1,108,494</u> [7045]					
	Less: amount offset by customer securities	-159,646 [7047] <u>948,848</u> [7050]					
6.	Amount required to be segregated (add lines 4 and 5)	<u>1,041,208,142</u> [7060]					
	FUNDS IN SEGREGATED ACCOUNTS						
7.	Deposited in segregated funds bank accounts						
	A. Cash	<u>180,054,420</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>904,253</u> [7090]					
0	market)						
8.	Margins on deposit with derivatives clearing organizations of contract markets						
	A. Cash	457,974,076 [7100]					
	B. Securities representing investments of customers' funds (at market)	<u>389,219,938</u> [7110]					
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b>215,476,921</b> [7120]					
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b>1,716,432</b> [7130]					
10.	Exchange traded options	<u>1,710,402</u> [7100]					
10.	A. Value of open long option contracts	<b>2,393,004,718</b> [7132]					
	B. Value of open short option contracts	<u>-2,586,776,176</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	<u>0</u> [7170]					
	market)						
12.	Segregated funds on hand	<u>2,390,608</u> [7150]					
13.	Total amount in segregation (add lines 7 through 12)	<b>1,068,965,190</b> [7180]					
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>27,757,048</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>8,757,048</u> [7198]					
	Excess						

INITIAL End Date:8/28/2019 Firm Name:WEDBUSH SECURITIES INC Form:Daily Seg - FOCUS II Submit Date:8/29/2019 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]         9. Net settiment from (to) derivatives clearing organizations       0 [8600]         0. Cleared swaps options       0 [8670]         0. Cleared swaps customers in lieu of cash (at market)       0 [8650]		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>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]
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]
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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