## WINJAMMER FILING

INITIAL End Date:3/30/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:3/31/2021 INITIAL End Date:3/30/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:3/31/2021 Daily Segregation - Cover Page

Name of Company	<u>Credit Suisse Securities (USA)</u> LLC
Contact Name	Alexander Baptiste
Contact Phone Number	<u>919-994-6223</u>
Contact Email Address	<u>alexander.baptiste@credit-suiss</u> <u>e.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>0</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u> 5
c. Dollar amount range between:and; or	00
d. Percentage range of customer segregated funds required between:% and%.	00
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>5</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> 5
b. Minimum percentage of cleared swaps customer collateral required:% ; or	
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> <u>0</u>

Attach supporting documents

INITIAL End Date:3/30/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:3/31/2021

## 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>3,307,984,229</u> [7315]
	B. Securities (at market)	<u>1,504,495,991</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>34,597,502</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>81,743,698</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-5,645,773</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	4,923,175,647 [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>287,360,404</u> [7351]
0.	Less: amount offset by customer owned securities	<u>-287,182,732</u> [7352] <u>177,672</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<b>4,923,353,319</b> [7355]
0.	Method (add lines 4 and 5)	<u>4,923,333,319</u> [7333]
7.		4 002 252 249 [7260]
1.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<b>4,923,353,318</b> [7360]
4	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>57,520,371</u> [7500]
	B. Other banks qualified under Regulation 30.7	426,083,121 [7520] 483,603,492
-		[7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>795,586,019</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>795,586,019</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</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>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>3,426,614,777</u> [7700]
	B. Securities	<u>708,909,971</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>34,241,886</u> [7720]
	D. Value of long option contracts	<u>81,743,698</u> [7730]
	E. Value of short option contracts	<u>-5,645,773</u> [7735] <u>4,245,864,559</u>
		[7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
o. 7.	Segregated funds on hand	<u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>5,525,054,070</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>601,700,752</u> [7380]
J.	Page 1 from Line 8)	<u>001,100,102</u> [1000]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>246,167,666</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>355,533,086</u> [7785]
	Execce (achiever) where in separate over accounts over (under) wanagement larget	

INITIAL End Date:3/30/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:3/31/2021 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 3,858,444,020 [7010] B. Securities (at market) 1,901,416,264 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 485,346,587 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 441,024,778 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -366,196,166 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 6,320,035,483 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 74,066,031 [7045] Less: amount offset by customer securities -73,125,001 [7047] 941,030 [7050] 6. Amount required to be segregated (add lines 4 and 5) 6,320,976,513 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 462,212,104 [7070] B. Securities representing investments of customers' funds (at market) **0** [7080] C. Securities held for particular customers or option customers in lieu of cash (at 1,143,773,883 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 4,247,415,825 [7100] B. Securities representing investments of customers' funds (at market) <u>0</u> [7110] C. Securities held for particular customers or option customers in lieu of cash (at 757,642,381 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 13,803,005 [7130] 10. Exchange traded options A. Value of open long option contracts 441,024,778 [7132] B. Value of open short option contracts -366,196,166 [7133] 11. Net equities with other FCMs A. Net liquidating equity 1,173,727 [7140] B. Securities representing investments of customers' funds (at market) **0** [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 **0** [7150] 13. Total amount in segregation (add lines 7 through 12) 6,700,849,537 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 379,873,024 [7190] 15. Management Target Amount for Excess funds in segregation 316,048,826 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

63,824,198 [7198]

INITIAL End Date:3/30/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:3/31/2021 Daily Segregation - Swaps Statement

AND         FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA         Cleared Swaps Customer Requirements         1.       Net ledger balance         A. Cash       7.474.904.006 (8500)         B. Securities (at market)       3.478.983.055 (8510)         2.       Net unrealized profit (loss) in open cleared swaps option contracts purchased       (8520)         3.       Cleared swaps option ontracts granted (sold)       (8540)         4.       Market value of open cleared swaps option contracts granted (sold)       (8540)         5.       Accounts liquidating to a deficit and accounts with       349.780.131 (8560)         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       12.537.873.687 (8590)         7.       Deposited in cleared swaps customer segregated accounts at banks       10.84.384.141 (8600)         6.       Amount requires representing investments of cleared swaps customers' funds (at market)       2.385.217.109 (8630)         7.       Deposited in cleared swaps customer segregated accounts       433.265.342 (8620)         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer's funds (at market)       2.385.717.109 (8630)         8.       Securities representing investments of cleared swaps customer's funds (at market)       2.385.717.109 (8630)         9.		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
1.       Net ledger balance       7,474,994,006 [8500]         A. Cash       7,474,994,006 [8500]         B. Securities (a market)       3,478,983,055 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       9         3.       Cleared swaps option       9         4.       Market value of open cleared swaps option contracts purchased       9       9         5.       Accounts liquidating to a deficit and accounts with       9       12,536,069,140       8550]         5.       Accounts liquidating to a deficit and accounts with       349,780,131       12,650         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       12,537,336,87       16,850]         7.       Deposited in cleared swaps customer segregated accounts at banks       10,84,84,141       16,800]         8.       Securities representing investments of cleared swaps customers' funds (at market)       93,286,210       16,800]         8.       Securities representing investments of cleared swaps customers' funds (at market)       91,864,01       19,8640]         9.       Net settiment from (b) derivatives clearing organizations in cleared swaps customers' funds (at market)       91,8650]       12,857,373,866         8.       Securities representing investments of cleared swaps customers' funds (at market)       9,18640]			
A. Cash       7.474.904.006 [8500]         B. Securities (a market)       3.475.933.005 [8510]         2. Net unrealized profit (loss) in open cleared swaps       1.582.182.073 [8520]         3. Cleared swaps options       (8530)         A. Market value of open cleared swaps option contracts purchased       [8530]         B. Market value of open cleared swaps option contracts granted (sold)       [8540]         4. Net Equity (deficit) (add lines 1, 2, and 3)       12.536.089.140 [8550]         5. Acccounts liquidating to a deficit and accounts with       349.780.131 [8560]         4. Less: amount offset by customer owned securities       [8580]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       [1.637.87.687 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       1.084.864.141 [8600]         7. Deposited in cleared swaps customer segregated accounts at banks       1.084.864.141 [8600]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       2.805.524.201 [8630]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       2.805.524.201 [8630]         9. Not settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts       2.805.53.335.8 [8660]         0. Ret settlement from (to) derivatives clearing organizations       2.16640] <td></td> <td></td> <td></td>			
B. Securities (at market)       3.478.983.055 [8510]         2. Net unrealized profit (loss) in open cleared swaps       1.582.182.073 [8520]         3. Cleared swaps options       0         A. Market value of open cleared swaps option contracts granted (sold)       0 [8530]         9. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4. Net Equity (deficit) (add lines 1, 2, and 3)       12.538.069.140 [8550]         5. Accounts liquidating to a deficit and accounts with       349.780.131 [8560]         4. debit balance - gross amount       349.780.131 [8560]         5. Exercise accounts for the segregated for cleared swaps customers (add lines 4 and 5)       Funds in Cleared Swaps customer Segregated Accounts         7. Deposited in cleared swaps customer segregated Accounts       1.084.864.141 [8600]       0 [8610]         8. Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]       0 [8440]         9. Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]       0 [8640]         9. Net settlement from (to) derivatives clearing organizations       2.985.717.109 [8650]       3.3.337.388 [8660]         9. Net settlement from (to) derivatives clearing organizations       9 [8670]       3.3.337.388 [8660]         10. Cleared swaps options       0 [8670]       9 [8680]       1.971.109 [8650]       9	1.	-	
2.       Net unrealized profit (loss) in open cleared swaps       1.582.182.079 [8520]         3.       Cleared swaps options       0 [8530]         4.       Market value of open cleared swaps option contracts granted (sold)       0 [8530]         9.       Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (ad lines 1, 2, and 3)       1.582.182.079 [8550]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       349.780.131 [8560]         1.683.182.043 [8550]       349.780.131 [8500]       1.583.687 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       1.583.687 [8590]         7.       Deposited in cleared swaps customer segregated Accounts       1.084.864.141 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]       2.885.717.109 [8650]         9.       Net settlement from (to) derivatives clearing organizations       53.537.358 [8660]       1.084.864.141 [8600]         10.       Cleared swaps option contracts       9 [8640]       2.885.777.109 [8650]         9.       Net settlement from (to) derivatives clearing organizations       53.537.358 [8660]       1.084.864.141 [8600]			
<ul> <li>Cleared swaps options</li> <li>A Market value of open cleared swaps option contracts granted (sold)</li> <li>Net Equity (deficit) (add lines 1, 2, and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount</li> <li>Less: amount offset by customer owned securities</li> <li>A mount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>Deposited in cleared swaps customer segregated accounts at banks</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>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Cleared swaps sploins</li> <li>A. 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 subtomers in lieu of cash (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Cleared swaps sploins</li> <li>A. 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>B. Securities representing investments of cleared swaps customers' funds (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>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>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>Cleared swaps customer fund</li></ul>	•		
A. Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         A. Note Equity (definity (add lines 1, 2, and 3)       349.780.131 [8560]         5. Accounts liquidating to a deficit and accounts with       349.780.131 [8560]         debit balances - gross amount       349.780.131 [8560]         Less: amount offset by customer owned securities       347.975.584 [8570] 1.804.547         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       1.537.873.687 [8590]         7. Deposited in cleared swaps customer segregated accounts at banks       4. Cash         8. 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)       2.865.824.201 [8630]         9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer       35.327.358 [8660]         10. Cleared swaps option       0 [8670]       2.865.717.109 [8650]         8. Not settlement from (to) derivatives clearing organizations       9 [8670]         9. Net settlement from (to) derivatives cleared swaps customers' funds (at market)       0 [8670]         10. Retared swaps solitons       0 [8670]         A. Value of open cleared swaps customers in lieu of cash (at market)       0 [8670]			<u>1,582,182,079</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)       12,536,089,140 [8550]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount files the customer owned securities       349,780,131 [8560]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       12,537,873,687 [8590]         7. Deposited in cleared swaps customer segregated accounts at banks       1,084,864,141 [8600]         8. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         9. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         9. Securities held for particular cleared swaps customers' funds (at market)       0 [8640]         0. Cecurities held for particular cleared swaps customers' funds (at market)       0 [8640]         0. Cleared swaps options       3,805,824,201 [8630]         10. Cleared swaps options       108640]         A. Value of open cleared swaps sout point contracts       0 [8670]         10. Value of open cleared swaps sout point contracts       108670]         10. Value of open cleared swaps sout point contracts       108600]         10. Cleared swaps options       0         A. Value of open cleared swaps customers in lieu of cash (at market)       0 [8670]         10.	3.		
4.       Net Equity (deficit) (add lines 1, 2, and 3)       12,536,069,140 [8550]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities       349,780,131 [8560]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts       12,637,873,887 [8590]         7.       Deposited in cleared Swaps customer segregated accounts at banks A Cash       1.084,864,141 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         6.       Margins on deposit with derivatives clearing organizations in cleared swaps customers funds (at market)       9 [8640]         7.       Securities held for particular cleared swaps customers funds (at market)       9 [8640]         8.       Securities held for particular cleared swaps customers funds (at market)       9 [8640]         9.       Net settlement from (to) derivatives clearing organizations       -33,537,358 [8660]         10.       Cleared swaps options       9 [8670]         A.       Value of open cleared swaps long option contracts       0 [8670]         9.       Net equities with other FCMs       9 [8680]         A.       Net equities with other FCMs       9 [8700]         A.       Net equities with other FCMs       9 [			
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities amount offset by customer owned securities amount offset by customer owned securities and the segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash 1.084.864.141 [8600]</li> <li>Securities representing investments of cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers funds (at market) 2 [8610]</li> <li>C. Securities held for particular cleared swaps customers funds (at market) 2 [8640]</li> <li>S. Securities representing investments of cleared swaps customers funds (at market) 2 [8640]</li> <li>C. Securities held for particular cleared swaps customers funds (at market) 2 [8640]</li> <li>C. Securities held for particular cleared swaps customers funds (at market) 2 [8640]</li> <li>Margins on deposit with derivatives clearing organizations</li> <li>Securities representing investments of cleared swaps customers funds (at market) 2 [8640]</li> <li>C. Cleared swaps options A. Value of open cleared swaps long option contracts 0 [8670]</li> <li>Net settlement from (to) derivatives clearing organizations</li> <li>C. Securities held for particular cleared swaps customers funds (at market) 0 [8770]</li> <li>Securities representing investments of cleared swaps customers funds (at market) 198700]</li> <li>C. Cleared swaps customer funds on hand A. Cash 0 [8670]</li> <li>Securities representing investments of cleared swaps customers funds (at market) 0 [8710]</li> <li>C. Cleared swaps customer segregation (subtract line 6 from time 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts for (at market) 19.1336.684 [8760]</li> <li>Management Target Amount for Excess funds in cleared swaps customers for (subtract line 6 from time 13)</li> <li>Management Target Amount for Exce</li></ul>	4		
debit balances - gross amount       349.780.131 [8560]         Less: amount offset by customer owned securities       347.975.584 [8570] 1.804.547         [8580]       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       12.57.873.687 [8590]         Funds in Cleared Swaps Customer segregated Accounts       1.084.864.141 [8600]       12.87.873.687 [8590]         A. Cash       1.084.864.141 [8600]       9 [8610]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]       493.265.946 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.805.824.201 [8630]       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       2.985.717.109 [8650]       9 [8660]         9.       Net settlement from (to) derivatives clearing organizations       -53.537.358 [8660]       10         10.       Cleared swaps short option contracts       9 [8670]       9 [8680]         11.       Net equities with other FCMs       9       16700]       16700]         12.       Cleared swaps customers in lieu of cash (at market)       9 [8690]       16700]       16700]       16700]       16700]       16700]       16700]       16700]       16700]       16700]       16700]       16700] </td <td></td> <td></td> <td><u>12,536,069,140</u> [8550]</td>			<u>12,536,069,140</u> [8550]
Less: amount offset by customer owned securities       -347,975.584 [8570] 1.804.547 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts       12,537.873.687 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks A. Cash       1,084.864.141 [8600]       12,657.873.687 [8590]         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]       0         7.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]       0         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.805.824.201 [8630]       0         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]       0         9.       Net settlement from (to) derivatives clearing organizations       -53.537.358 [8660]       0         10.       Cleared swaps option contracts       0 [8670]       0       18670]         9.       Net settlement from (to) derivatives cleared swaps customers' funds (at market)       0 [8700]       0         11.       Net equilites with other FCMs       0       0       18690]       0         12.       Cleared swaps customer funds on hand       0 <t< td=""><td>э.</td><td></td><td>040 700 404 [0500]</td></t<>	э.		040 700 404 [0500]
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks</li> <li>A. Cash</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>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities with other FCMs</li> <li>A. Value of open cleared swaps solution contracts</li> <li>B. Value of open cleared swaps option contracts</li> <li>G. Value of open cleared swaps on customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular 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>G. Gleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Gleared swaps customer segregation (add lines 7 through 12)</li> <li>Total amount in cleared swaps customer segregation (subtract line 6 from tine 13)</li> <li>Managemen</li></ul>		-	
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li>12.537.873.687 [8590]</li> <li>Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9 [8610]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>9 [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>9 [8640]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9 [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>9 [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>9 [8660]</li> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>9 [8660]</li> <li>10. Cleared swaps options</li> <li>A. Value of open cleared swaps short option contracts</li> <li>9 [8660]</li> <li>11. Net equities with other FCMs</li> <li>A. Value of open cleared swaps customers in lieu of cash (at market)</li> <li>9 [8690]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9 [8690]</li> <li>12. 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>9 [8710]</li> <li>12. Cleared swaps customer segregation (add lines 7 through 12)</li> <li>13.316.134.039 [8720]</li> <li>14. Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>526.893.684 [8700]</li> <li>151.366.668 [8770]</li> <li>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>151.366.668 [8770]</li> </ul>		Less: amount onset by customer owned securities	
Funds in Cleared Swaps Customer Segregated Accounts         7.       Deposited in cleared swaps customer segregated accounts at banks         A. Cash       1,084,864,141 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       9[8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       93,265,946 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.05,824,201 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8660]         10.       Cleared swaps potions       9 [8670]         A. Value of open cleared swaps long option contracts       9 [8670]         B. Value of open cleared swaps customers in lieu of cash (at market)       9 [8600]         C. Securities held for particular cleared swaps customers' funds (at market)       9 [8700]         C. Beared swaps customer funds on hand       0         A. Cash       9         B. Securities held for particular cleared swaps cus	6	Amount required to be appropriated for cleared swape systematic (add lines 4 and 5)	
<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>(a) [8610]</li> <li>(b) [8610]</li> <li>(c) Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>(c) Securities representing investments of cleared swaps customers' sugregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>(c) [8640]</li> <li>(c) 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>(c) Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>(c) Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>(c) Securities held of open cleared swaps long option contracts</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' funds (at market)</li> <li>(c) Securities held for particular cleared swaps customers' fund</li></ul></li></ul>	0.		<u>12,337,873,887</u> [8590]
A. Cash       1.084.864.141 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       493.265.946 [8620]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.05.824.201 [8630]         A. Cash       8.305.824.201 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Cleared swaps options       -53.537.358 [8660]         O. Cleared swaps options       9 [8670]         A. Value of open cleared swaps short option contracts       9 [8680]         B. Value of open cleared swaps subtomers of cleared swaps customers' funds (at market)       9 [8680]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8710]         Cleared swaps customer funds on hand       0         A. Cash       9         B. Securities representing investments of cleared swaps customers' funds (at market) <td>7</td> <td></td> <td></td>	7		
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)       493.265.946 [8620]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.805.824.201 [8630]         A. Cash       8.805.824.201 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       2.985.717.109 [8650]         9. Net settlement from (to) derivatives clearing organizations       -53.537.358 [8660]         10. Cleared swaps options       9 [8670]         A. Value of open cleared swaps short option contracts       9 [8680]         11. Net equities representing investments of cleared swaps customers' funds (at market)       9 [8680]         12. Cleared swaps customer funds on hand       0 [8700]         A. Cash       9 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8700]         12. Cleared swaps customer funds on hand       0         A. Cash       9         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         12. Cleared swaps customer funds on hand       0       18.710]         A. Cash       9       0 [8710]         B. Securities held for particular	1.		1 084 864 141 [8600]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       493,265,946 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       8.         A. Cash       8.805,824,201 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       9.[8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9.[8640]         O. Securities held for particular cleared swaps customers in lieu of cash (at market)       9.[8670]         9.       Net settlement from (to) derivatives clearing organizations       -53,537,358 [8660]         10.       Cleared swaps options       9.[8670]         A. Value of open cleared swaps short option contracts       0.[8670]         B. Value of open cleared swaps short option contracts       0.[8680]         11.       Net equities with other FCMs       9.[8690]         A. Net liquidating equity       0.[8690]       9.[8710]         C. Securities representing investments of cleared swaps customers' funds (at market)       0.[8710]         12.       Cleared swaps customer funds on hand       0.         A. Cash       0       0.[8715]         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12)       13.316.134.039 [8720]			
<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>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>2.985,717,109 [8650]</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>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. Cleared swaps options</li> <li>A. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>D. Ret equities with other FCMs</li> <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>C. Securities held for particular cleared swaps customers in lieu of cash (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>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Secu</li></ul></li></ul>		,	
segregated accounts       8.805,824,201 [8630]         A. Cash       8.805,824,201 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       9.[8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       2.985,717,109 [8650]         9.       Net settlement from (to) derivatives clearing organizations       -53,537,358 [8660]         10.       Cleared swaps options       -53,537,358 [8660]         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]       0 [8700]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8700]         C. Securities representing investments of cleared swaps customers' funds (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 [8715]         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12)       13,316,134,039 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segrega	8.		<u>430,200,340</u> [0020]
A. Cash       8.805.824.201 [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)       2.985.717.109 [8650]         9. Net settlement from (to) derivatives clearing organizations       -53.537.358 [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)       13.316.134.039 [8720]         14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       0	0.		
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)       2.985.717.109 [8650]         9. Net settlement from (to) derivatives clearing organizations       -53.537.358 [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]         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 [8715]         13. Total amount in 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)       13.316.134.039 [8720]       14. Excess (deficiency) funds in cleared swaps customer segregated accounts       62.893.684 [8760]         15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)       151.366.668 [8770]       151.366.668 [8770] <td></td> <td></td> <td>8.805.824.201 [8630]</td>			8.805.824.201 [8630]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       2.985,717,109 [8650]         9. Net settlement from (to) derivatives clearing organizations       -53,537,358 [8660]         10. Cleared swaps options       .         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 [8710]         12. Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [0 [8710]         13. Total amount in cleared swaps customer segregation (add lines 7 through 12)       13,316,134,039 [8720]         14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 178,260,352 [8730]       113,316,134,039 [8720]         15. Management Target Amount for Excess funds in cleared swaps segregated accounts       626,893,684 [8760]         16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151,366,668 [8770]			
9.       Net settlement from (to) derivatives clearing organizations       -53,537,358 [8660]         10.       Cleared swaps options       0 [8670]         10.       Nature 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]       0 [8700]         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       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12)       13,316,134,039 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 13)       778,260,352 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts       626,893,684 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151,366,668 [8770]		,	
<ol> <li>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>G. [8670]</li> <li>B. Value of open cleared swaps short option contracts</li> <li>G. [8680]</li> </ul> </li> <li>Net equities with other FCMs         <ul> <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. 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>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. [8715]</li> </ul> </li> <li>Total amount in cleared swaps customer segregation (subtract line 6 from T78.260.352 [8730]</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>526.893.684 [8760]</li> <li>53.864.8760]</li> <li>54.826.893.684 [8760]</li> <li>55.826.893.684 [8760]</li> <li>55.826.893.684 [8760]</li></ol>	9.		
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 [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         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 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 customer segregation (subtract line 6 from       778,260,352 [8730]         14.       Excess (deficiency) funds in cleared swaps customer segregated accounts       626,893,684 [8760]         15.       Management Targ		.,	<u> </u>
<ol> <li>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>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Cleared swaps customer funds on hand</li></ul></li></ol>			<u>0</u> [8670]
<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>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>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Total amount 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>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ul>			
<ul> <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         <ul> <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>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D [8715]</li> </ul> </li> <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 over (under)</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ul>	11.	Net equities with other FCMs	
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       0         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0       0         Total amount in cleared swaps customer segregation (add lines 7 through 12)       13,316,134,039 [8720]       14.         Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       778,260,352 [8730]       15.         Management Target Amount for Excess funds in cleared swaps segregated accounts       626,893,684 [8760]       151,366,668 [8770]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151,366,668 [8770]		A. Net liquidating equity	<u>0</u> [8690]
<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>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Total amount in cleared swaps customer segregation (subtract line 6 from line 13)</li> </ul> </li> <li>15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ul>		B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8700]
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)       13.316,134,039 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       778,260,352 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts       626,893,684 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151,366,668 [8770]		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
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)       13.316.134.039 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       778.260.352 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)       626.893.684 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151.366.668 [8770]	12.	Cleared swaps customer funds on hand	
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)       13.316,134,039 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       778,260,352 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)       626,893,684 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       151,366,668 [8770]		A. Cash	<u>0</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 over (under)</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ol>		B. Securities representing investments of cleared swaps customers' funds (at market)	
<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><u>151,366,668</u> [8770]</li> </ol>			
line 13)15.Management Target Amount for Excess funds in cleared swaps segregated accounts626,893,68416.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)151,366,668[8770]			
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <b>151,366,668</b> [8770]	14.		<u>778,260,352</u> [8730]
	15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>626,893,684</u> [8760]
Management	16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>151,366,668</u> [8770]
		Management	