

**WINJAMMER FILING**

**INITIAL**

**End Date:1/26/2023**

**Firm Name:SANTANDER INVESTMENT SECURITIES INC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/27/2023**

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**Daily Segregation - Cover Page**

Name of Company

**SANTANDER INVESTMENT  
SECURITIES INC**

Contact Name

**Richard Ro**

Contact Phone Number

**(212) 350-3662**

Contact Email Address

**richard.ro@santander.us**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**70,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

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

**0 0**

Attach supporting documents CH

**INITIAL****End Date:1/26/2023****Firm Name:SANTANDER INVESTMENT SECURITIES INC****Form:Daily Seg - FOCUS II****Submit Date:1/27/2023****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 government or a rule of a self-regulatory organization authorized thereunder | 0 [7305]          |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |                   |
|    | A. Cash   | 0 [7315]          |
|    | B. Securities (at market)   | 0 [7317]          |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | 0 [7325]          |
| 3. | Exchange traded options   |                   |
|    | a. Market value of open option contracts purchased on a foreign board of trade  | 0 [7335]          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade  | 0 [7337]          |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | 0 [7345]          |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount   | 0 [7351]          |
|    | Less: amount offset by customer owned securities  | 0 [7352] 0 [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | 0 [7355]          |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | 0 [7360]          |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |                   |
|-----|---|-------------------|
| 1.  | Cash in banks   |                   |
|     | A. Banks located in the United States   | 0 [7500]          |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] 0 [7530] |
| 2.  | Securities  |                   |
|     | A. In safekeeping with banks located in the United States   | 0 [7540]          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] 0 [7570] |
| 3.  | Equities with registered futures commission merchants   |                   |
|     | A. Cash   | 0 [7580]          |
|     | B. Securities   | 0 [7590]          |
|     | C. Unrealized gain (loss) on open futures contracts   | 0 [7600]          |
|     | D. Value of long option contracts   | 0 [7610]          |
|     | E. Value of short option contracts  | 0 [7615] 0 [7620] |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |                   |
|     | A. Cash   | 0 [7640]          |
|     | B. Securities   | 0 [7650]          |
|     | C. Amount due to (from) clearing organization - daily variation   | 0 [7660]          |
|     | D. Value of long option contracts   | 0 [7670]          |
|     | E. Value of short option contracts  | 0 [7675] 0 [7680] |
| 5.  | Amounts held by members of foreign boards of trade  |                   |
|     | A. Cash   | 0 [7700]          |
|     | B. Securities   | 0 [7710]          |
|     | C. Unrealized gain (loss) on open futures contracts   | 0 [7720]          |
|     | D. Value of long option contracts   | 0 [7730]          |
|     | E. Value of short option contracts  | 0 [7735] 0 [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | 0 [7760]          |
| 7.  | Segregated funds on hand  | 0 [7765]          |
| 8.  | Total funds in separate section 30.7 accounts   | 0 [7770]          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 0 [7380]          |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | 0 [7780]          |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | 0 [7785]          |

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**Daily Segregation - Segregation Statement**

## SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>2,036,828,553</u></b> [7010]            |
|     | B. Securities (at market)   | <b><u>0</u></b> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>580,305,155</u></b> [7030]              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>107,476,138</u></b> [7032]              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-51,344,521</u></b> [7033]              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,673,265,325</u></b> [7040]            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>0</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,673,265,325</u></b> [7060]            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>442,570,701</u></b> [7070]              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>2,156,999,948</u></b> [7100]            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>90,309,758</u></b> [7130]               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>107,476,138</u></b> [7132]              |
|     | B. Value of open short option contracts   | <b><u>-51,344,521</u></b> [7133]              |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</u></b> [7140]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]                        |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                        |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,746,012,024</u></b> [7180]            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>72,746,699</u></b> [7190]               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>70,000,000</u></b> [7194]               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>2,746,699</u></b> [7198]                |

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|  |                                 |
|--|---------------------------------|
| Cleared Swaps Customer Requirements  |                                 |
| 1. Net ledger balance  |                                 |
| A. Cash  | <u>0</u> [8500]                 |
| B. Securities (at market)  | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>0</u> [8520]                 |
| 3. Cleared swaps options   |                                 |
| A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                 |
| B. Market value of open cleared swaps option contracts granted (sold)  | <u>0</u> [8540]                 |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <u>0</u> [8550]                 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>0</u> [8560]                 |
| Less: amount offset by customer owned securities   | <u>0</u> [8570] <u>0</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u>0</u> [8600]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8610]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8620]                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                 |
| A. Cash  | <u>0</u> [8630]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8640]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8650]                 |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>0</u> [8660]                 |
| 10. Cleared swaps options  |                                 |
| A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                 |
| B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                 |
| 11. Net equities with other FCMs   |                                 |
| A. Net liquidating equity  | <u>0</u> [8690]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8700]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8710]                 |
| 12. Cleared swaps customer funds on hand   |                                 |
| A. Cash  | <u>0</u>                        |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u>                        |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> <u>0</u> [8715]        |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>0</u> [8720]                 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>0</u> [8730]                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>0</u> [8760]                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>0</u> [8770]                 |