## WINJAMMER FILING

AMENDMENT End Date:5/10/2023 Firm Name:SANTANDER US CAPITAL MARKETS LLC Form:Daily Seg - FOCUS II Submit Date:5/19/2023 AMENDMENT End Date:5/10/2023 Firm Name: SANTANDER US CAPITAL MARKETS LLC Form:Daily Seg - FOCUS II Submit Date:5/19/2023 **Daily Segregation - Cover Page** 

> Name of Company SANTANDER US CAPITAL MARKETS LLC Contact Name Scott Graham Contact Phone Number +1 (212) 350 3401 Contact Email Address scott.graham@santander.us FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or 70,000,000 b С <u>0</u> d <u>0</u> F а b <u>0</u> С <u>0</u> d

F а b <u>0 0</u> С d. Percentage range of cleared swaps customer collateral required between:% and%. <u>0 0</u>

	10
b. Minimum percentage of customer segregated funds required:%; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 C</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>o</u> <u>o</u>
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>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>o</u> <u>o</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	00

Attach supporting documents CH

## AMENDMENT End Date:5/10/2023 Firm Name:SANTANDER US CAPITAL MARKETS LLC Form:Daily Seg - FOCUS II Submit Date:5/19/2023 Daily Segregation - Secured Amounts

Dun	y cogregation coorder, and and	
	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>0</u> [7315]
	B. Securities (at market)	<u>0</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>0</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>0</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>0</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>0</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>0</u> [7351]
	Less: amount offset by customer owned securities	<u>0</u> [7352] <u>0</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<u>0</u> [7355]
	Method (add lines 4 and 5)	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<u>0</u> [7360]
	6.	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>0</u> [7500]
_	B. Other banks qualified under Regulation 30.7	<u>0</u> [7520] <u>0</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
-	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>0</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>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]
4	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	0 [7040]
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
5.	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	<b>0</b> [7700]
	A. Cash B. Securities	<u>0</u> [7700]
		<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts	<u>0</u> [7720]
	E. Value of short option contracts	<u>0</u> [7730]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7735] <u>0</u> [7740]
0. 7.	Segregated funds on hand	<u>0</u> [7760] <u>0</u> [7765]
7. 8.	Total funds in separate section 30.7 accounts	<u>o</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>o</u> [7780]
5.	Page 1 from Line 8)	<u>v</u> [/ 300]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>0</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>o</u> [7785]

Enc Firr For Sub	ENDMENT I Date:5/10/2023 n Name:SANTANDER US CAPITAL MARKETS LLC m:Daily Seg - FOCUS II omit Date:5/19/2023 Iy Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>1,514,341,075</u> [7010]
2	B. Securities (at market)	<u>0</u> [7020]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>862,935,711</u> [7030]
з.	Exchange traded options	40 062 848 [7022]
	A. Add market value of open option contracts purchased on a contract market	<u>40,962,818</u> [7032]
4.	B. Deduct market value of open option contracts granted (sold) on a contract market Net equity (deficit) (add lines 1, 2 and 3)	<u>-41,010,098</u> [7033] <u>2,377,229,506</u> [7040]
<del>4</del> . 5.	Accounts liquidating to a deficit and accounts with	<u>2,377,229,300</u> [7040]
0.	debit balances - gross amount	<u>0</u> [7045]
	Less: amount offset by customer securities	<u>o</u> [7047] <u>o</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,377,229,506</u> [7060]
0.	FUNDS IN SEGREGATED ACCOUNTS	<u>,011,220,000</u> [1000]
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>287,751,013</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at	<b>0</b> [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,101,234,247</u> [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	<u>0</u> [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>68,118,602</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>40,962,818</u> [7132]
	B. Value of open short option contracts	<u>-41,010,098</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7170]
10	market)	0 [7450]
12.	Segregated funds on hand	<u>0</u> [7150]
13. 14.	Total amount in segregation (add lines 7 through 12)	<u>2,457,056,582</u> [7180]
14. 15.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>79,827,076</u> [7190] <b>70,000,000</b> [7104]
15. 16.	Management Target Amount for Excess funds in segregation Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>70,000,000</u> [7194] 9 827 076 [7198]
10.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b>9,827,076</b> [7198]

## AMENDMENT End Date:5/10/2023 Firm Name:SANTANDER US CAPITAL MARKETS LLC Form:Daily Seg - FOCUS II Submit Date:5/19/2023 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 [8520]         2. Net unrealized profit (loss) in open cleared swaps       0 [8530]         3. Cleared swaps options       0 [8530]         4. Market value of open cleared swaps option contracts purchased       0 [8530]         5. Accounts liquidating to a deficit and accounts with       0 [8560]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       0 [8580]         7. Deposited in cleared swaps customer Segregated Accounts       0 [8600]         8. Securities representing investments of cleared swaps customers' funds (at market)       0 [8600]         9. Securities representing investments of cleared swaps customers' funds (at market)       0 [8600]         9. Securities representing investments of cleared swaps customers' funds (at market)       0 [8600]         9. Securities representing investments of cleared swaps customers' funds (at market)       0 [8630]         9. Securities representing investments of cleared swaps customers' funds (at market)       0 [8630]         0. Cleared swaps options       0       0 [8640]         0. Cleared swaps options       0 [8660]       0         0. Cleared swaps option       <
1.       Net ledger balance         A. Cash       0 [8500]         B. Securities (at market)       0 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       0 [8520]         3.       Cleared swaps options       0 [8530]         4. Market value of open cleared swaps option contracts purchased       0 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4. Net Equity (deficit) (add lines 1, 2, and 3)       0 [8550]         5.       Accounts liquidating to a deficit and accounts with       0 [8570] 0 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       0 [8500]         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 [8620]       0         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer submers' funds (at market)       0 [8630]         9.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8630]         9.       Net settlement from (to) derivatives clearing organizations       0 [8640]         10.       C cash       0 [8660]       0         10.
A. Cash       0 [8500]         B. Securities (at market)       0 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       0 [8520]         3.       Cleared swaps options       0 [8530]         4.       Market value of open cleared swaps option contracts purchased       0 [8530]         B.       Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       0 [8550]         5.       Accounts liquidating to a deficit and accounts with       0 [8570]         debit balances - gross amount       0 [8570]       0 [8570]         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 [8600]         Funds in Cleared Swaps Customer Segregated accounts       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 [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]         O. Cleared swaps polon
B. Securities (at market)       0 [8510]         2.       Net unrealized profit (loss) in open cleared swaps       0 [8520]         3.       Cleared swaps options       0 [8530]         A. Market value of open cleared swaps option contracts purchased       0 [8540]         B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       0 [8550]         5.       Accounts liquidating to a deficit and accounts with       0 [8570] 0 [8570]         debit balances - gross amount       0 [8570]       0 [8570]         Less: amount offset by customer owned securities       0 [8570] 0 [8570]       0 [8580]         Funds in Cleared Swaps Customer Segregated Accounts       0 [8570] 0 [8500]       0 [8500]         Funds in Cleared Swaps Customer segregated accounts at banks       0 [8600]       0 [8610]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]       0 [8610]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]       0 [8640]         C. Securities representing investments of cleared swaps customers' funds (at market)       0 [8660]       0 [8660]         S. Securities representing investments of cleared swaps customers' funds (at market)       0 [8660]       0 [8660]       0 [8660] </td
2.       Net unrealized profit (loss) in open cleared swaps
<ul> <li>Cleared swaps options <ul> <li>A. Market value of open cleared swaps option contracts purchased</li> <li>B. Market value of open cleared swaps option contracts granted (sold)</li> <li>[8530]</li> <li>Market value of open cleared swaps option contracts granted (sold)</li> <li>[8540]</li> </ul> </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 <ul> <li>Less: amount offset by customer owned securities</li> <li>[8570] 0 [8560]</li> </ul> </li> <li>Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <ul> <li>Funds in Cleared Swaps Customer segregated Accounts</li> </ul> </li> <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>[8620]</li> </ul> </li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer <ul> <li>segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8620]</li> </ul> </li> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer <ul> <li>segregated accounts</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>[8630]</li> <li>B. Securities representing investments of cleared swaps customers in lieu of cash (at market)</li> <li>[8650]</li> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>[8660]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>[8670]</li> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>[8660]</li> <li>10. Cleared swaps option</li> <li>A. Value of open cleared swaps short option contracts</li> <li>[8670]</li> <li>9. Value of open cleared swaps short option contracts</li> <li>[8670]</li> <li>9. Value</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]         4. Net Equity (deficit) (add lines 1, 2, and 3)       0 [8550]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities       0 [8560]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       0 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       0 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8600]         B. Securities representing investments of cleared swaps customers in lieu of cash (at market)       0 [8600]         B. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8630]         B. Securities representing investments of cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities representing investments of cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8660]         9. Net settlement from (to) derivatives clearing organizations       0 [8660]         10. Cleared swaps options       0 [8670]       <
B. Market value of open cleared swaps option contracts granted (sold)       0 [8540]         4.       Net Equity (deficit) (add lines 1, 2, and 3)       0 [8550]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       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]         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]         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8630]         9.       Net settlement from (to) derivatives clearing organizations in cleared swaps customers' funds (at market)       0 [860]         9.       Net settlement from (to) derivatives clearing organizations       0 [860]         10.       Cleared swaps option contracts       0 [860]         10.       Cleared swaps option contracts       0 [860]         10.       Cleared swaps short option contracts       0 [860]         10.       Cleared swaps soption contracts       0 [860]
<ul> <li>4. Net Equity (deficit) (add lines 1, 2, and 3)</li> <li>9 [8550]</li> <li>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount (Less: amount offset by customer owned securities</li> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li>9 [8570] 9 [8580]</li> <li>6. Amount required to be 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 [8620]</li> <li>8. 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>9 [8630]</li> <li>8. 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>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 [8650]</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 long option contracts</li> <li>9 [8670]</li> <li>B. Value of open cleared swaps short option contracts</li> <li>9 [8680]</li> <li>11. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>9 [8690]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>9 [8690]</li> <li>B. Securities held for particular cleared swaps customers' funds (at market)</li> <li>9 [8690]</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>9 [8690]</li> <li>B. Securities repre</li></ul>
5.       Accounts liquidating to a deficit and accounts with <u>0</u> [8560]             Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580] <u>0</u> [8570] <u>0</u> [8580] <u>1</u> [8590]             Funds in Cleared Swaps Customer Segregated Accounts             7. <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]             B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8620]             B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8620]             B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8620]             B. Securities representing investments of cleared swaps customers' funds (at market) <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> [8640]             C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8660]          9.       Net settlement from (to) derivatives clearing organizations             R. Value of open cleared swaps long option contracts             R. Value of open cleared swaps long option contracts             R. Value of open cleared swaps long option contracts             R. Value of open cleared swaps short option contracts             R. Net liquidating equity             R. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8600]             I
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.       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]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       0 [8630]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       0 [8630]         9.       Net settlement from (to) derivatives clearing organizations       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 [8660]         11.       Net settlement from (to) derivatives clearing organizations       0 [8680]         12.       Net lequities with other FCMs </td
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]         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]         A. Cash       0 [8630]       0 [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 [8660]         9.       Net settlement from (to) derivatives clearing organizations       0 [8660]         10.       Cleared swaps options       0         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 equit
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li> <ul> <li> <b>Q</b> [8590]</li> <li> Funds in Cleared Swaps Customer Segregated Accounts</li> </ul> </li> <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>A. Cash</li> <li>Q [8630]</li> </ul> </li> <li>8. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8630]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8630]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Q [8650]</li> </ul> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>Q [8660]</li> <li>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>D [8680]</li> </ul> </li> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8690]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8690]</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Q [8690]</li> </ul> </li>
Funds in Cleared Swaps Customer Segregated Accounts7.Deposited in cleared swaps customer segregated accounts at banksA. Cash0 [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 accounts0 [8630]A. Cash0 [8630]B. Securities representing investments of cleared swaps customers' funds (at market)0 [8640]C. Securities nepresenting investments of cleared swaps customers' funds (at market)0 [8640]C. Securities held for particular cleared swaps customers in lieu of cash (at market)0 [8650]9.Net settlement from (to) derivatives clearing organizations0 [8660]10.Cleared swaps options A. Value of open cleared swaps short option contracts0 [8670]B. Value of open cleared swaps short option contracts0 [8680]11.Net equities with other FCMs A. Net liquidating equity0 [8690]B. Securities representing investments of cleared swaps customers' funds (at market)0 [8700]C. Securities held for particular cleared swaps customers' funds (at market)0 [8700]
A. Cash <b>Q</b> [8600]         B. Securities representing investments of cleared swaps customers' funds (at market) <b>Q</b> [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>Q</b> [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <b>Q</b> [8630]         B. Securities representing investments of cleared swaps customers' funds (at market) <b>Q</b> [8630]         B. Securities representing investments of cleared swaps customers' funds (at market) <b>Q</b> [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>Q</b> [8650]         9.       Net settlement from (to) derivatives clearing organizations <b>Q</b> [8660]         10.       Cleared swaps options <b>Q</b> [8670]         A. Value of open cleared swaps short option contracts <b>Q</b> [8680]         11.       Net equities with other FCMs <b>Q</b> [8690]         A. Net liquidating equity <b>Q</b> [8690]         B. Securities representing investments of cleared swaps customers' funds (at market) <b>Q</b> [8700]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>Q</b> [8700]
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]         A. Cash       0       [8640]       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)       0       [8650]         B. Securities neld for particular cleared swaps customers in lieu of cash (at market)       0       [8650]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0       [8660]         O. Cleared swaps options       0       [8670]       0         A. Value of open cleared swaps short option contracts       0       [8680]         B. Value of open cleared swaps short option contracts       0       [8680]         11. Net equities with other FCMs       0       [8690]       0         A. Net liquidating equity       0       [8710]       0         B. Securities nepresenting investments of cleared swaps customers' funds (at market)       0       [8710]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       0 [8630]         A. Cash       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 long 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' funds (at market)       0 [8700]
<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>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 for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for open cleared swaps long option contracts</li> <li>D. Value of open cleared swaps long option contracts</li> <li>D. Value of open cleared swaps short option contracts</li> <li>D. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. [8690]</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8700]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. [8710]</li> </ul> </li> </ul>
segregated accounts       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0         Securities held for particular cleared swaps customers in lieu of cash (at market)       0         Securities held for particular cleared swaps customers in lieu of cash (at market)       0         Net settlement from (to) derivatives clearing organizations       0         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. 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. Value of open cleared swaps short option contracts       0         B. Securities with other FCMs       0         A. Net liquidating equity       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0         B. Securities held for particular cleared swaps customers in lieu of cash (at market)       0         B. Securities held for part
A. Cash       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         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         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]
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         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         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 [8650]         9.       Net settlement from (to) derivatives clearing organizations       0 [8660]         10.       Cleared swaps options       0 [8670]         A. Value of open cleared swaps long option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         11.       Net equities with other FCMs       0 [8690]         A. Net liquidating equity       0 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8700]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8710]
9.       Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]          10.       Cleared swaps options <u>0</u> [8670]          10.       Cleared swaps options <u>0</u> [8670]          10.       Value of open cleared swaps long option contracts <u>0</u> [8670]          11.       Net equities with other FCMs <u>0</u> [8690]          11.       Net liquidating equity <u>0</u> [8690]          12.       Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]          11.       Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
10.       Cleared swaps options         A. Value of open cleared swaps long option contracts <b>0</b> [8670]         B. Value of open cleared swaps short option contracts <b>0</b> [8680]         11.       Net equities with other FCMs         A. Net liquidating equity <b>0</b> [8690]         B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]         C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]
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]
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]
11. Net equities with other FCMs <u>0</u> [8690]          A. Net liquidating equity <u>0</u> [8690]          B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]          C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
A. Net liquidating equity <b>0</b> [8690]B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]
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C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
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) <b><u>0</u></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><u>0</u></b> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <u><b>0</b></u> [8770]
Management