

# WINJAMMER FILING

INITIAL

End Date:1/8/2026

Firm Name:SANTANDER US CAPITAL MARKETS LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:1/9/2026

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Daily Segregation - Cover Page

|                       |                                  |
|-----------------------|----------------------------------|
| Name of Company       | <u>SANTANDER US CAPITAL</u>      |
| Contact Name          | <u>MARKETS LLC</u>               |
| Contact Phone Number  | <u>Scott Graham</u>              |
| Contact Email Address | <u>+1 (212) 350 3401</u>         |
|                       | <u>scott.graham@santander.us</u> |

|                                                                           |                   |
|---------------------------------------------------------------------------|-------------------|
| FCM's Customer Segregated Funds Residual Interest Target (choose one):    |                   |
| a. Minimum dollar amount: ; or                                            | <u>85,000,000</u> |
| b. Minimum percentage of customer segregated funds required:% ; or        | <u>0</u>          |
| c. Dollar amount range between:and; or                                    | <u>0 0</u>        |
| d. Percentage range of customer segregated funds required between:% and%. | <u>0 0</u>        |

|                                                                            |                  |
|----------------------------------------------------------------------------|------------------|
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): |                  |
| a. Minimum dollar amount: ; or                                             | <u>1,000,000</u> |
| b. Minimum percentage of customer secured funds required:% ; or            | <u>0</u>         |
| c. Dollar amount range between:and; or                                     | <u>0 0</u>       |
| 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>   |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or        | <u>0</u>   |
| c. Dollar amount range between:and; or                                            | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <u>0 0</u> |

Attach supporting documents CH

**INITIAL****End Date:1/8/2026****Firm Name:SANTANDER US CAPITAL MARKETS LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/9/2026****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 1,000,889 [7520] 1,000,889 [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 1,000,889 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 1,000,889 [7780]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 1,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 889 [7785]

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

|     |                                                                                             |                                 |
|-----|---------------------------------------------------------------------------------------------|---------------------------------|
| 1.  | Net ledger balance                                                                          |                                 |
|     | A. Cash                                                                                     | <u>1,979,157,297</u> [7010]     |
|     | B. Securities (at market)                                                                   | <u>997,815,534</u> [7020]       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>50,920,181</u> [7030]        |
| 3.  | Exchange traded options                                                                     |                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>61,809,088</u> [7032]        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-60,879,847</u> [7033]       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>3,028,822,253</u> [7040]     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>0</u> [7045]                 |
|     | Less: amount offset by customer securities                                                  | <u>0</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>3,028,822,253</u> [7060]     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                 |
|     | A. Cash                                                                                     | <u>400,853,751</u> [7070]       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7090]                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                 |
|     | A. Cash                                                                                     | <u>1,789,729,309</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 market) | <u>997,815,534</u> [7120]       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-31,810,338</u> [7130]       |
| 10. | Exchange traded options                                                                     |                                 |
|     | A. Value of open long option contracts                                                      | <u>61,809,088</u> [7132]        |
|     | B. Value of open short option contracts                                                     | <u>-60,879,847</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 market) | <u>0</u> [7170]                 |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [7150]                 |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>3,157,517,497</u> [7180]     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>128,695,244</u> [7190]       |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>85,000,000</u> [7194]        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>43,695,244</u> [7198]        |
|     | Excess                                                                                      |                                 |

**INITIAL****End Date:1/8/2026****Firm Name:SANTANDER US CAPITAL MARKETS LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/9/2026****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)                         | <u>0</u> [8590]                 |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                 |
| 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]                 |