

# WINJAMMER FILING

INITIAL

End Date:8/9/2021

Firm Name:NatWest Markets Securities Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/10/2021

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**Daily Segregation - Cover Page**

Name of Company

**NatWest Markets Securities Inc.**

Contact Name

**Robert Commisky**

Contact Phone Number

**+1 203 897 9533**

Contact Email Address

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ts.com**

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**5,000,000**

**0**

**0 0**

**0 0**

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**0**

**0**

**0 0**

**0 0**

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

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**0**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:8/9/2021****Firm Name:NatWest Markets Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/10/2021****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 government or a rule of a self-regulatory organization authorized thereunder | <u>0</u> [7305]                 |
| 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 Method (add lines 4 and 5)   | <u>0</u> [7355]                 |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>0</u> [7360]                 |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |                                 |
| 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]                 |
|   | 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   | <u>0</u> [7660]                 |
|   | D. Value of long option contracts   | <u>0</u> [7670]                 |
|   | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680] |
| 5.  | Amounts held by members of foreign boards of trade  |                                 |
|   | A. Cash   | <u>0</u> [7700]                 |
|   | B. Securities   | <u>0</u> [7710]                 |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7720]                 |
|   | D. Value of long option contracts   | <u>0</u> [7730]                 |
|   | E. Value of short option contracts  | <u>0</u> [7735] <u>0</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade  | <u>0</u> [7760]                 |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                 |
| 8.  | Total funds in separate section 30.7 accounts   | <u>0</u> [7770]                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>0</u> [7380]                 |
| 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>0</u> [7785]                 |

**INITIAL****End Date:8/9/2021****Firm Name:NatWest Markets Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/10/2021****Daily Segregation - Segregation Statement**

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

|                              |   |                                 |
|------------------------------|---|---------------------------------|
| 1.                           | Net ledger balance  |                                 |
|                              | A. Cash   | <u>0</u> [7010]                 |
|                              | B. Securities (at market)   | <u>0</u> [7020]                 |
| 2.                           | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>0</u> [7030]                 |
| 3.                           | Exchange traded options   |                                 |
|                              | A. Add market value of open option contracts purchased on a contract market                 | <u>0</u> [7032]                 |
|                              | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>0</u> [7033]                 |
| 4.                           | Net equity (deficit) (add lines 1, 2 and 3)   | <u>0</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>0</u> [7060]                 |
| FUNDS IN SEGREGATED ACCOUNTS |   |                                 |
| 7.                           | Deposited in segregated funds bank accounts   |                                 |
|                              | A. Cash   | <u>7,500,109</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>0</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>0</u> [7120]                 |
| 9.                           | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>0</u> [7130]                 |
| 10.                          | Exchange traded options   |                                 |
|                              | A. Value of open long option contracts  | <u>0</u> [7132]                 |
|                              | B. Value of open short option contracts   | <u>0</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>7,500,109</u> [7180]         |
| 14.                          | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>7,500,109</u> [7190]         |
| 15.                          | Management Target Amount for Excess funds in segregation                                    | <u>5,000,000</u> [7194]         |
| 16.                          | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>2,500,109</u> [7198]         |
|                              | Excess  |                                 |

**INITIAL****End Date:8/9/2021****Firm Name:NatWest Markets Securities Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/10/2021****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 segregated accounts over (under) Management          | <u>0</u> [8770]                 |