

**WINJAMMER FILING**

**INITIAL**

**End Date:2/1/2021**

**Firm Name:Credit Suisse Securities (USA) LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:2/2/2021**

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**Daily Segregation - Cover Page**

Name of Company

**Credit Suisse Securities (USA)**  
**LLC**

Contact Name

**Alexander Baptiste**

Contact Phone Number

**919-994-6223**

Contact Email Address

**alexander.baptiste@credit-suisse.com**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer segregated funds required:% ; or **5**
- 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 **5**
- 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 **5**
- 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

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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   | <u>3,636,844,985</u> [7315]                          |
| B. Securities (at market)   | <u>1,581,175,381</u> [7317]                          |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-89,926,158</u> [7325]                            |
| 3. Exchange traded options  |  |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>54,632,123</u> [7335]                             |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-1,165,691</u> [7337]                             |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>5,181,560,640</u> [7345]                          |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>148,420,627</u> [7351]                            |
| Less: amount offset by customer owned securities  | <u>-145,591,351</u> [7352] <u>2,829,276</u> [7354]   |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>5,184,389,916</u> [7355]                          |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>5,184,389,917</u> [7360]                          |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS  |  |
| 1. Cash in banks  |  |
| A. Banks located in the United States   | <u>319,113,728</u> [7500]                            |
| B. Other banks qualified under Regulation 30.7  | <u>302,523,139</u> [7520] <u>621,636,867</u> [7530]  |
| 2. Securities   |  |
| A. In safekeeping with banks located in the United States   | <u>975,169,489</u> [7540]                            |
| B. In safekeeping with other banks qualified under Regulation 30.7  | 0 [7560] <u>975,169,489</u> [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   | <u>3,586,662,543</u> [7700]                          |
| B. Securities   | <u>606,005,892</u> [7710]                            |
| C. Unrealized gain (loss) on open futures contracts   | <u>-91,118,212</u> [7720]                            |
| D. Value of long option contracts   | <u>54,632,123</u> [7730]                             |
| E. Value of short option contracts  | <u>-1,165,691</u> [7735] <u>4,155,016,655</u> [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  | <u>5,751,823,011</u> [7770]                          |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  | <u>567,433,094</u> [7380]                            |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>259,219,496</u> [7780]                            |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>308,213,598</u> [7785]                            |

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**Firm Name:Credit Suisse Securities (USA) LLC**

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>3,537,123,157</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>1,716,371,592</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,236,052,229</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>387,340,676</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-243,386,729</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,633,500,925</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>111,699,188</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-97,780,410</u></b> [7047] <b><u>13,918,778</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,647,419,703</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>817,705,411</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>1,083,328,514</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,213,909,363</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>633,043,078</u></b> [7120]                                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>122,796,732</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>387,340,676</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-243,386,729</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>2,581,849</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>7,017,318,894</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>369,899,191</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>332,370,985</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>37,528,206</u></b> [7198]                                  |
|     | Excess  |  |

**INITIAL****End Date:2/1/2021****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:2/2/2021****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  | <b><u>8,490,589,296</u></b> [8500]                             |
|                                     | B. Securities (at market)  | <b><u>3,645,330,851</u></b> [8510]                             |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps   | <b><u>187,375,512</u></b> [8520]                               |
| 3.                                  | Cleared swaps options  |  |
|                                     | A. Market value of open cleared swaps option contracts purchased   | <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)                                    | <b><u>0</u></b> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)   | <b><u>12,323,295,659</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>162,080,887</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities   | <b><u>-161,722,915</u></b> [8570] <b><u>357,972</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>12,323,653,631</u></b> [8590]                            |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |  |
|                                     | A. Cash  | <b><u>1,046,713,429</u></b> [8600]                             |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <b><u>0</u></b> [8610]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <b><u>613,062,894</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|                                     | A. Cash  | <b><u>8,438,108,193</u></b> [8630]                             |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <b><u>0</u></b> [8640]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <b><u>3,032,267,957</u></b> [8650]                             |
| 9.                                  | Net settlement from (to) derivatives clearing organizations  | <b><u>-65,241,309</u></b> [8660]                               |
| 10.                                 | Cleared swaps options  |  |
|                                     | A. Value of open cleared swaps long option contracts   | <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts  | <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |  |
|                                     | A. Net liquidating equity  | <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <b><u>0</u></b> [8700]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <b><u>0</u></b> [8710]   |
| 12.                                 | Cleared swaps customer funds on hand   |  |
|                                     | A. Cash  | <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)                     | <b><u>0</u></b>  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)                    | <b><u>0 0</u></b> [8715]                                       |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)                              | <b><u>13,064,911,164</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>741,257,533</u></b> [8730]                               |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>616,182,682</u></b> [8760]                               |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>125,074,851</u></b> [8770]                               |