

**WINJAMMER FILING**

**INITIAL**

**End Date:2/24/2021**

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

**Form:Daily Seg - FOCUS II**

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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

|   |   |  |
|---|---|--|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                      |
|   | A. Cash   | <u>4,148,701,824</u> [7315]                          |
|   | B. Securities (at market)   | <u>1,552,278,711</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-847,053,402</u> [7325]                           |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>89,860,958</u> [7335]                             |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-7,924,000</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,935,864,091</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>332,982,012</u> [7351]                            |
|   | Less: amount offset by customer owned securities  | <u>-330,259,680</u> [7352] <u>2,722,332</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,938,586,423</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,938,586,424</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>11,452,254</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>346,099,278</u> [7520] <u>357,551,532</u> [7530]  |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>1,152,718,772</u> [7540]                          |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,152,718,772</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>4,452,602,190</u> [7700]                          |
|   | B. Securities   | <u>399,559,939</u> [7710]                            |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-847,409,018</u> [7720]                           |
|   | D. Value of long option contracts   | <u>89,860,958</u> [7730]                             |
|   | E. Value of short option contracts  | <u>-7,924,000</u> [7735] <u>4,086,690,069</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>5,596,960,373</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>658,373,949</u> [7380]                            |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>246,929,321</u> [7780]                            |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>411,444,628</u> [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>3,132,377,715</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,803,688,091</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,604,883,621</u></b> [7030]                            |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>480,896,513</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-336,415,086</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,685,430,854</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>94,791,341</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-94,135,544</u></b> [7047] <b><u>655,797</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,686,086,651</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>729,857,162</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>1,392,456,850</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>4,475,932,354</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>411,231,241</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>47,191,524</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>480,896,513</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-336,415,086</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>3,108,770</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>7,204,259,328</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>518,172,677</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>334,304,333</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>183,868,344</u></b> [7198]                              |
|     | Excess  |   |

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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 <b>8,560,981,315</b> [8500]   |
|                                     | B. Securities (at market) <b>3,517,434,889</b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b>459,239,150</b> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b>0</b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b>0</b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b>12,537,655,354</b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>149,484,495</b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b>-146,682,418</b> [8570] <b>2,802,077</b> [8580]                       |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>12,540,457,431</b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b>1,176,663,380</b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>769,240,644</b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                  |
|                                     | A. Cash <b>8,714,535,379</b> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>2,748,194,245</b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b>-5,098,452</b> [8660]                                      |
| 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]                     |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b>0</b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>13,403,535,196</b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>863,077,765</b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b>627,022,872</b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b>236,054,893</b> [8770] |