

WINJAMMER FILING

INITIAL

End Date:5/13/2021

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/14/2021

INITIAL

End Date:5/13/2021

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/14/2021

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

INITIAL

End Date:5/13/2021

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/14/2021

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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **4,165,290,239** [7315]
 - B. Securities (at market) **1,495,856,956** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-686,307,599** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **122,772,715** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-5,526,477** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **5,092,085,834** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **251,002,783** [7351]
Less: amount offset by customer owned securities **-250,304,093** [7352] **698,690** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,092,784,524** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,092,784,525** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **15,592,269** [7500]
 - B. Other banks qualified under Regulation 30.7 **480,569,075** [7520] **496,161,344** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **850,154,163** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **850,154,163** [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 **4,184,243,738** [7700]
 - B. Securities **645,702,794** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-678,771,384** [7720]
 - D. Value of long option contracts **122,772,715** [7730]
 - E. Value of short option contracts **-5,526,477** [7735] **4,268,421,386** [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 **5,614,736,893** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **521,952,368** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **254,639,226** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **267,313,142** [7785]

INITIAL

End Date:5/13/2021

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/14/2021

Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>3,287,456,474</u> [7010]
	B. Securities (at market)	<u>1,715,727,365</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>924,988,685</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>376,406,976</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-294,026,927</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,010,552,573</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>80,974,835</u> [7045]
	Less: amount offset by customer securities	<u>-80,439,732</u> [7047] <u>535,103</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,011,087,676</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>611,925,380</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>1,088,669,295</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,259,170,738</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>627,058,070</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>18,684,151</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>376,406,976</u> [7132]
	B. Value of open short option contracts	<u>-294,026,927</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,037,445</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>6,689,925,128</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>678,837,452</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>300,554,384</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>378,283,068</u> [7198]
	Excess	

INITIAL**End Date:5/13/2021****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/14/2021****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>7,548,770,511</u> [8500]
	B. Securities (at market)	<u>3,051,767,840</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,217,156,408</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>11,817,694,759</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>243,192,873</u> [8560]
	Less: amount offset by customer owned securities	<u>-242,939,698</u> [8570] <u>253,175</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>11,817,947,934</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,125,604,397</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>501,700,373</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,625,965,277</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>2,550,067,467</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-218,120,870</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>12,585,216,644</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>767,268,710</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>590,897,397</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>176,371,313</u> [8770]