

**WINJAMMER FILING**

**INITIAL**

**End Date:6/24/2021**

**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
  - A. Cash **3,208,532,666** [7315]
  - B. Securities (at market) **969,232,905** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **278,237,935** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **96,967,968** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-4,044,834** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **4,548,926,640** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **12,781,794** [7351]  
Less: amount offset by customer owned securities **-9,026,019** [7352] **3,755,775** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,552,682,415** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,552,682,415** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States **111,954,063** [7500]
  - B. Other banks qualified under Regulation 30.7 **341,549,003** [7520] **453,503,066** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **713,874,387** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **713,874,387** [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 **3,349,632,268** [7700]
  - B. Securities **255,358,518** [7710]
  - C. Unrealized gain (loss) on open futures contracts **238,778,904** [7720]
  - D. Value of long option contracts **96,967,968** [7730]
  - E. Value of short option contracts **-4,044,834** [7735] **3,936,692,824** [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 **5,104,070,277** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **551,387,862** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **227,634,121** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **323,753,741** [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>3,282,772,673</u></b> [7010]
	B. Securities (at market)	<b><u>1,267,312,439</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>433,264,923</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>356,580,745</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-310,315,427</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>5,029,615,353</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>15,067,384</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-14,632,193</u></b> [7047] <b><u>435,191</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>5,030,050,544</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>439,906,814</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>876,533,870</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>3,640,621,054</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>390,778,569</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>17,394,377</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>356,580,745</u></b> [7132]
	B. Value of open short option contracts	<b><u>-310,315,427</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>1,784,826</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>5,413,284,828</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>383,234,284</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>251,502,527</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>131,731,757</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	<u>6,795,505,423</u> [8500]
B. Securities (at market)	<u>2,275,536,485</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>16,943,250</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>9,087,985,158</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>12,292,373</u> [8560]
Less: amount offset by customer owned securities	<u>-11,120,606</u> [8570] <u>1,171,767</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>9,089,156,925</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>626,951,165</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>333,207,162</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>7,116,478,686</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>1,942,329,323</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-3,474,710</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> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>10,015,491,626</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>926,334,701</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>454,457,846</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>471,876,855</u> [8770]