

**WINJAMMER FILING**

**INITIAL**

**End Date:8/6/2021**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/9/2021**

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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 CH

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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>1,085,251,871</u> [7315]                      |
|    | B. Securities (at market)   | <u>977,567,488</u> [7317]                        |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>2,028,550,183</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>32,875,168</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-7,488,950</u> [7337]                         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,116,755,760</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>133,189,750</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-132,983,572</u> [7352] <u>206,178</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,116,961,938</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,116,961,939</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>106,674,821</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>316,512,986</u> [7520] <u>423,187,807</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>727,483,033</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>727,483,033</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>972,958,800</u> [7700]                            |
|     | B. Securities   | <u>250,084,455</u> [7710]                            |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>1,984,425,031</u> [7720]                          |
|     | D. Value of long option contracts   | <u>32,875,168</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-7,488,950</u> [7735] <u>3,232,854,504</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>4,383,525,344</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>266,563,405</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>205,848,097</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>60,715,308</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>3,169,085,216</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,064,512,716</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-54,878,075</u></b> [7030]                              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>174,698,491</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-107,390,400</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>4,246,027,948</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>86,860,196</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-86,717,101</u></b> [7047] <b><u>143,095</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>4,246,171,043</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>692,920,280</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>746,033,184</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>2,673,709,672</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>318,479,532</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>4,498,623</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>174,698,491</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-107,390,400</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>1,032,507</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>4,503,981,889</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>257,810,846</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>212,308,552</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>45,502,294</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><u>5,764,132,283</u></b> [8500]                            |
| B. Securities (at market)  | <b><u>2,011,438,464</u></b> [8510]                            |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>1,302,147,015</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>9,077,717,762</u></b> [8550]                            |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>85,414,644</u></b> [8560]                               |
| Less: amount offset by customer owned securities   | <b><u>-84,557,552</u></b> [8570] <b><u>857,092</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>9,078,574,854</u></b> [8590]                            |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <b><u>619,618,014</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>287,962,216</u></b> [8620]                              |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <b><u>7,138,096,873</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>1,723,476,248</u></b> [8650]                            |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>112,552,425</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</u></b> [8715]  |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>9,881,705,776</u></b> [8720]                            |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>803,130,922</u></b> [8730]                              |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>453,928,743</u></b> [8760]                              |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <b><u>349,202,179</u></b> [8770]                              |