## WINJAMMER FILING

INITIAL End Date:9/6/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:9/7/2021 INITIAL End Date:9/6/2021

## Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II

## Submit Date:9/7/2021

## **Daily Segregation - Cover Page**

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Name of Company	<u>Credit Suisse Securities (USA)</u> LLC
Contact Name	Alexander Baptiste
Contact Phone Number	<u>919-994-6223</u>
Contact Email Address	<u>alexander.baptiste@credit-suiss</u> <u>e.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer segregated funds required:%; or	<u>0</u> 5
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>0</u> 5
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>0</u> 5
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>

Attach supporting documents CH

INITIAL End Date:9/6/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:9/7/2021 **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 **0** [7305] 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 **2,569,731,225** [7315] B. Securities (at market) **963,259,339** [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **512,519,766** [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 25,955,110 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -7,296,002 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,064,169,438** [7345] Account liquidating to a deficit and account with a debit balances - gross amount 5. 125,293,604 [7351] Less: amount offset by customer owned securities -107,468,130 [7352]17,825,474 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 4,081,994,912 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line **4,081,994,912** [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 151,754,765 [7500] B. Other banks qualified under Regulation 30.7 339,258,035 [7520]491,012,800 [7530] 2. Securities A. In safekeeping with banks located in the United States 795,033,877 [7540] B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560]**795,033,877** [7570] Equities with registered futures commission merchants 3. <u>0</u> [7580] A. Cash **B.** Securities **0** [7590] <u>0</u> [7600] C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts <u>0</u> [7610] E. Value of short option contracts <u>0</u> [7615]0 [7620] 4. Amounts held by clearing organizations of foreign boards of trade A. Cash <u>0</u> [7640] **B.** Securities 0 [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]0 [7680] 5. Amounts held by members of foreign boards of trade A. Cash **2,576,402,412** [7700] **B.** Securities **168,225,461** [7710]

- C. Unrealized gain (loss) on open futures contracts
- D. Value of long option contracts
- E. Value of short option contracts
- 6. Amounts with other depositories designated by a foreign board of trade
- 7. Segregated funds on hand
- 8. Total funds in separate section 30.7 accounts
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

459,186,760 [7720]

**4,508,520,418** [7770]

**426,525,506** [7380]

**204,099,746** [7780]

**222,425,760** [7785]

-7,296,002 [7735]3,222,473,741

25,955,110 [7730]

[7740]

<u>0</u> [7760]

<u>0</u> [7765]

INITIAL       End Date:9/6/2021         Firm Name: Credit Suisse Socurities (USA) LLC         Form:Daily Seg - FOCUS II         Submit Date:9/F/2021         Daily Segregation - Segregation Statement         SECRECATION RECULIREMENTS(Section 4d(2) of the CEAct)         1       Net ledger balance         A Cash       2961.445.515 [7010]         B. Securities (at market)       1066.602.129 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       163.716.584 [7032]         3.       Exchange traded options       4.034.046 [10.722.235 [7033]         4.       Add market value of open option contracts granted (sold) on a contract market       163.716.584 [7032]         5.       Accounts liquidatings to a deficit and accounts with       40.032.077 [7045]         6.       Acted market value of open option contracts       40.017.641 [7047]4.436 [7050]         7.       Deposited in segregated (add lines 4 and 5)       4.032.077 [7045]         8.       Accah       75.587.065 [7070]         8.       Securities representing investments of customers 'funds (at market)       9 [7080]         C. Securities negregated funds bank accounts       4.031.227 [7060]         A. Cash       2664.532.832 [7100]       9 [7100]         8.       Securities repr			
End Data: 5/6/2021         Firm Name: Credit Suisse Securities (USA) LLC         Form: Daily Seg FOCUS II         Submit Date: 3/7/2021         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       2.961,148,515         B. Securities (at market)       1.066,5602,122         2.       Net uncalized profit (loss) in open futures contracts traded on a contract market       114,350,845         B. Deduct market value of open option contracts granted (sold) on a contract market       153,716,584         B. Deduct market value of open option contracts granted (sold) on a contract market       40032,077         A. Add market value of open option contracts granted (sold) on a contract market       40032,077         A. Net equity (deficit) (add lines 1, 2 and 3)       40032,077         5.       Accounts liquidating to a deficit and accounts with       40032,077         4.       Net equity (deficit) cadd lines 4 and 5)       4,395,102,713         7.       Deposited in segregated funds bank accounts       577,857,065         7.       Deposited in segregated funds bank accounts       577,857,065         8.       Securities representing investments of customers' funds (at market)       677,857,065         9.       Net sequite	INI	<b>FIAL</b>	
Form:Daily Seg - FOCUS II         Submit Dates 97/2021         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1. Net ledger balance         A. Cash       2,961,146,515 [7010]         B. Securities (at market)       314,350,845 [7032]         2. Net unrealized profil (loss) in open futures contracts traded on a contract market       315,216,554 [7032]         3. Exchange traded options       440 market value of open option contracts purchased on a contract market       163,716,554 [7032]         4. Net equity (deficit) (add lines 1, 2 and 3)       4,339,095,837 [7040]       335,005,837 [7040]         5. Accounts liquidating to a deficit and accounts with       40,032,077 [7045]       40,332,077 [7045]         6. Anount required to be segregated (add lines 4 and 5)       4,395,110,273 [7060]       14,395,110,273 [7060]         7. Deposited in segregated funds bank accounts       4, Cash       577,837,085 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7080]       2,547,4403 [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       4,291,123, [7130]       2,844,532,832 [7100]       2,117,101         9. Net settlement from (to) derivatives clearing organizations of contract markets       8,391,123 [7130]       1,110,122,238 [7133]       1,110,11       2,1			
Form:Daily Seg - FOCUS II         Submit Dates 97/2021         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1. Net ledger balance         A. Cash       2,961,146,515 [7010]         B. Securities (at market)       314,350,845 [7032]         2. Net unrealized profil (loss) in open futures contracts traded on a contract market       315,216,554 [7032]         3. Exchange traded options       440 market value of open option contracts purchased on a contract market       163,716,554 [7032]         4. Net equity (deficit) (add lines 1, 2 and 3)       4,339,095,837 [7040]       335,005,837 [7040]         5. Accounts liquidating to a deficit and accounts with       40,032,077 [7045]       40,332,077 [7045]         6. Anount required to be segregated (add lines 4 and 5)       4,395,110,273 [7060]       14,395,110,273 [7060]         7. Deposited in segregated funds bank accounts       4, Cash       577,837,085 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7080]       2,547,4403 [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       4,291,123, [7130]       2,844,532,832 [7100]       2,117,101         9. Net settlement from (to) derivatives clearing organizations of contract markets       8,391,123 [7130]       1,110,122,238 [7133]       1,110,11       2,1			
Submit Date:s/7/221           Daily Segregation - Segregation Statement           SEGRECATION REQUIREMENTS(Section 4d(2) of the CEAct)           1.         Net ledger balance           A. Cash         2.951.148.515 [7010]           B. Securities (at market)         1.066.692.122 [7020]           2.         Net nurealized profit (loss) in open futures contracts traded on a contract market         314.330.845 [7030]           3.         Exchange traded options         110.722.236 [7033]           4.         Add market value of open option contracts granted (sold) on a contract market         110.722.236 [7033]           5.         Actomarket value of open option contracts granted (sold) on a contract market         110.722.236 [7040]           5.         Accounts liquidating to a deficit and accounts with         40.032.077 [7045]           6.         Accounts liquidating to a deficit and accounts         40.032.077 [7045]           7.         Deposited in segregated (add lines 4 and 5)         4.335.110.273 [7060]           7.         Deposited in segregated (add lines 4 and 5)         4.335.110.273 [7070]           8.         Securities representing investments of customers' funds (at market)         0 [7080]           7.         Deposited in segregated funds bank accounts         4.286.4.532.832 [7100]           8.         Securities held for particular customers or o			
Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1. Net ledger balance         A. Cash       2.991.148,515 [7010]         B. Securities (at market)       1.066.692.128 [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       143.208.45 [7030]         3. Exchange traded options       110.722.236 [7033]         4. Add market value of open option contracts granted (sold) on a contract market       143.716.584 [7032]         5. Accounts liquidating to a deficit and accounts with       4.0322.077 [7045]         1. Less: amount offset by customer securities       4.0017.441 [7047]14.436 [7050]         6. Amount required to be segregated (add lines 4 and 5)       4.395.110.273 [7040]         7. Deposited in segregated funds bank accounts       4.0017.641 [7047]14.436 [7050]         7. Deposited in segregated funds bank accounts       677.587.065 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7080]         9. Securities representing investments of customers' funds (at market)       126.442.403 [7090]         9. Net settlement from (to) derivatives clearing organizations of contract markets       3.03.1122 [7130]         10. Exchange traded option       100.722.526 [7120]         10. Exchange traded options       100.722.526 [7133]         1			
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       1.066.602.129         B. Securities (at market)       1.066.602.129         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       314.380.845         B. Deduct market value of open option contracts purchased on a contract market       163.716.584         B. Deduct market value of open option contracts granted (sold) on a contract market       163.716.584         B. Deduct market value of open option contracts granted (sold) on a contract market       163.716.584         A. Add market value of open option contracts granted (sold) on a contract market       163.716.584         B. Deduct market value of open option contracts granted (sold) on a contract market       163.716.584         M. Net equity (deficit) (add lines 1, 2 and 3)       4.0032.077         S. Accounts liquidating to a deficit and accounts with debit balances - gross amount       40.032.077         Less: amount offset by customer securities       40.017.641         FUNDS IN SEGREGATED ACCOUNTS       4.395.110.273         7.       Deposite in segregated funds bank accounts       877.587.065         A. Cash       677.657.065       (7070)         B. Securities representing investments of customers' funds (at market)       0 [7160.0]         C. Securities representing	Dai	ily Segregation - Segregation Statement	
1.       Net ledger balance       2.861.143.515       [7010]         B. Securities (at market)       2.861.143.515       [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       314.350.845       [7030]         3.       Exchange traded options       A. Add market value of open option contracts purchased on a contract market       110.722.236       [7033]         4.       Net equity (definit) (add lines 1.2 and 3)       4.395.095.837       [7040]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       40.032.077       [7045]         Less: amount offset by customer securities       4.0017.641       14.356       [7050]         6.       Amount required to be segregated (add lines 4 and 5)       4.395.010.273       [7040]         7.       Deposited in segregated funds bank accounts       4. Cash       57.857.065       [7070]         8.       Securities representing investments of customers' funds (at market)       0       [7080]       25.877.402       [7090]         8.       Margins on deposit with derivatives clearing organizations of contract markets       8.301.123       [7110]       25.477.402       [7100]       21.127.126       [7120]         8.       Margins on deposit with derivatives clearing organizations of contract markets			
A Cash       2,951,143,515       [7010]         B. Securities (at market)       1,066,602,129       [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       163,716,584       [7030]         3. Exchange traded options       110,722,236       [7033]         4. Add market value of open option contracts granted (sold) on a contract market       163,716,584       [7032]         5. Accounts liquidating to a deficit and accounts with       110,722,236       [7033]         4. Net equity (deficit) (add lines 1, 2 and 3)       4,395,095,837       [7040]         5. Accounts liquidating to a deficit and accounts with       40,032,077       [7045]         cless: amount offset by customer securities       4,0017,641       [7047]14,436       [7050]         6. Amount required to be segregated (add lines 4 and 5)       4,395,110,273       [7060]         FUNDS IN SEGREGATED ACCOUNTS       7       Deposited in segregated funds bank accounts       4, 235,110,273       [7060]         7. Securities representing investments of customers' funds (at market)       0 [7060]       2,5474,403       [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       4, 241,127,726       [7120]         8. Margins on deposit with derivatives clearing organizations of contract markets       163,716,584       [7132]<	1.		
B. Securities (at market)       1.066.602.122       [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       314.350.845       [7030]         3. Exchange traded options       4. Add market value of open option contracts purchased on a contract market       153.716.584       [7030]         4. Net equity (deficit) (add lines 1, 2 and 3)       4.350.986.327       [7040]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount debit balances - gross amount fiset by customer securities       40.032.077       [7040]         6. Amount required to be segregated (add lines 4 and 5)       4.395.102.73       [7040]         7. Deposited in segregated funds bank accounts       47.587.065       [7070]         6. Accurities held for particular customers or option customers in lieu of cash (at market)       0.7100]       0.7100]         7. Deposited in segregated funds bank accounts       40.022.077       [7040]         8. Securities representing investments of customers' funds (at market)       0.7000]       0.7100]         9. Kecurities representing investments of customers in lieu of cash (at market)       0.7110]       2.864.532.832       [7100]         9. Net settlement from (to) derivatives clearing organizations of contract markets       8.301.123       [7130]         10. Exchange traded options       1.012.226       [7133]       1.01.2226 <th></th> <th></th> <th>2.961.148.515 [7010]</th>			2.961.148.515 [7010]
2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       \$14,350,845 [7030]         3.       Exchange traded options       \$14,350,845 [7030]         3.       Exchange traded options       \$15,716,584 [7032]         4.       Net equity (deficit) (add lines 1, 2 and 3)       \$10,722,238 [7033]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount       \$40,032,077 [7045]         6.       Amount required to be segregated (add lines 4 and 5)       \$40,017,641 [7047]14,436 [7050]         7.       Deposited in segregated (add lines 4 and 5)       \$4351,102,73 [7040]         8.       Securities representing investments of customers' funds (at market)       \$17,080]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       \$2864,532,832 [7100]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       \$30,1123 [7130]         10.       Exchange traded options       \$30,1123 [7130]         10.       Exchange tr			
3.       Exchange traded options         A. Add market value of open option contracts granted (sold) on a contract market       110.722.236 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       4.395.095.837 [7040]         5.       Accounts liquidating to a deficit and accounts with       40.032.077 [7045]         4.       Net equity (deficit) (add lines 4 and 5)       4.395.10.273 [7060]         FUNDS IN SEGREGATED ACCOUNTS       4.395.110.273 [7070]         6.       Amount required to be segregated (add lines 4 and 5)       4.395.110.273 [7070]         7.       Deposited in segregated funds bank accounts       4.255.474.403 [7070]         8.       Securities representing investments of customers' funds (at market)       9 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       9 [7100]         8.       Margins on deposit with derivatives clearing organizations of contract markets       2.664.532.832 [7100]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.122 [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.122 [7130]         10.       Exchange traded options       -110.722.236 [7140]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.1	2.	. ,	
B. Deduct market value of open option contracts granted (sold) on a contract market       -110.722.236 [7033]         4.       Net equity (deficit) (add lines 1, 2 and 3)       4.395.095.837 [7040]         5.       Accounts liquidating to a defict and accounts with       40.032.077 [7045]         Less: amount offset by customer securities       40.032.077 [7045]         Less: amount fequired to be segregated (add lines 4 and 5)       4.395.100.273 [7060]         FUNDS IN SEGREGATED ACCOUNTS       5         7.       Deposited in segregated funds bank accounts       6         A. Cash       6       577.587.065 [7070]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7100]         B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         D. Exchange traded options       163.716.584 [7132]<	3.		
<ul> <li>Net equity (deficit) (add lines 1, 2 and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>S. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>A. Value of open long option contracts</li> <li>A. Value of open long option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Exchange traded options</li> <li>A. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities hel</li></ul>		A. Add market value of open option contracts purchased on a contract market	<u>163,716,584</u> [7032]
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D. Excense (deficiency) funds in segregation (add lines 7 through 12)</li> <li>4.671.030.723 [7180]</li> <li>4.671.030.723 [7180]</li> <li>4.671.030</li></ul>		B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-110,722,236</u> [7033]
debit balances - gross amount     40.032.077 [7045]       Less: amount offset by customer securities     -40.017.641 [7047]14.436 [7050]       6.     Amount required to be segregated (add lines 4 and 5)     -4395.110.273 [7060]       FUNDS IN SEGREGATED ACCOUNTS	4.		4,395,095,837 [7040]
Less: amount offset by customer securities       40.017.641       [7047]14.436       [7050]         6.       Amount required to be segregated (add lines 4 and 5)       4.395.110.273       [7060]         FUNDS IN SEGREGATED ACCOUNTS       577.587.065       [7070]       8.         7.       Deposited in segregated funds bank accounts       577.587.065       [7070]         8.       Securities representing investments of customers' funds (at market)       0       [7080]         6.       Margins on deposit with derivatives clearing organizations of contract markets       2.864.532.832       [7100]         8.       Margins on deposit with derivatives clearing organizations of contract markets       2.1127.726       [7100]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.123       [7130]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.123       [7130]         10.       Exchange traded options       163.716.584       [7132]         A. Value of open long option contracts       163.716.584       [7132]         11.       Net equities with other FCMs       1013.296       [7140]         A. Value of open short option contracts       163.716.584       [7170]         B. Securities representing investments of customers' f	5.		
<ul> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>A.395,110.273 [7060]</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities representing investments of customers in lieu of cash (at market)</li> <li>Q [7110]</li> <li>C. Securities representing investments of customers in lieu of cash (at market)</li> <li>Q [7110]</li> <li>C. Securities neld for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7110]</li> <li>C. Securities neld for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7110]</li> <li>C. Securities neld for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7110]</li> <li>Exchange traded options</li> <li>A. Value of open long option contracts</li> <li>B. Value of open long option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7160]</li> <li>Q [7160]</li> <li>Q [7160]</li> <li>Q [7160]</li> <li>Q [7160]</li> <li>Q [7160]</li> <li>Q [7170]</li> <li>Management Target Amount for Excess funds in segregation (subtract line 6 from line 13)</li> <li>Z15, 920, 520 [7190]</li> <li>Z19, 755, 514 [7194]</li> </ul>			
FUNDS IN SEGREGATED ACCOUNTS         7.       Deposited in segregated funds bank accounts         A. Cash       677.587.065         B. Securities representing investments of customers' funds (at market)       0         C. Securities held for particular customers or option customers in lieu of cash (at market)       0         8.       Margins on deposit with derivatives clearing organizations of contract markets         A. Cash       2.864.532.832         B. Securities representing investments of customers' funds (at market)       0         C. Securities held for particular customers or option customers in lieu of cash (at market)       0         B. Securities representing investments of customers in lieu of cash (at market)       0         C. Securities held for particular customers or option customers in lieu of cash (at market)       0         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301.123         10.       Exchange traded options       -110.722.236         A. Value of open long option contracts       -110.722.236         B. Value of open short option contracts       -110.722.236         A. Net liquidating equity       1.013.296         B. Securities representing investments of customers in lieu of cash (at market)       0         C. Securities held for particular customers or option customers in lieu of cash (at market)		•	
7.       Deposited in segregated funds bank accounts         A. Cash <u>677,587,065</u> [7070]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market) <u>825,474,403</u> [7090]         Margins on deposit with derivatives clearing organizations of contract markets <u>826,473,403</u> [7090]         A. Cash <u>2.864,532.832</u> [7100]         B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         P. Net settlement from (to) derivatives clearing organizations of contract markets       §301,123 [7130]         10. Exchange traded options       163,716,584 [7132]         A. Value of open long option contracts       163,716,584 [7132]         B. Value of open short option contracts       1013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Secu	6.		<u>4,395,110,273</u> [7060]
A. Cash       677.587.065       [7070]         B. Securities representing investments of customers' funds (at market)       0       [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       825.474.403       [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       2.864.532.832       [7100]         B. Securities representing investments of customers' funds (at market)       0       [7110]         C. Securities held for particular customers or option customers in lieu of cash (at 241.127.726       [7120]         market)       0       [7130]         9. Net settlement from (to) derivatives clearing organizations of contract markets       8.301.123       [7130]         10. Exchange traded options       163.716.584       [7132]         A. Value of open long option contracts       163.716.584       [7140]         B. Value of open short option contracts       110.722.236       [7140]         B. Securities representing investments of customers' funds (at market)       0       [7140]         B. Securities representing investments of customers' funds (at market)       0       [7140]         B. Value of open short option contracts       1013.296       [7140]         C. Securities representing investments of customers' funds (at market)       0       [7160]	7		
<ul> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 325,474,403 [7090]</li> <li>market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 241,127,726 [7120]</li> <li>market)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>B. Socurities held options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7133]</li> </ul> </li> <li>10. Exchange traded options <ul> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]</li> <li>market)</li> <li>I. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers in lieu of cash (at 0 [7170]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>4. Excess (deficiency)</li></ul></li></ul></li></ul>	7.		677 697 066 [7070]
C. Securities held for particular customers or option customers in lieu of cash (at market)       925,474,403 [7090]         8. Margins on deposit with derivatives clearing organizations of contract markets       2.864,532,832 [7100]         B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities held of open ticular customers or option customers in lieu of cash (at market)       0 [7110]         S. Value of open long option contracts       8.301,123 [7130]         10. Exchange traded options       -110,722,236 [7132]         A. Value of open short option contracts       -110,722,236 [7133]         11. Net equities with other FCMs       -110,722,236 [7140]         A. Net liquidating equity       1.013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       1.013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or optio			
<ul> <li>market)</li> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 241,127,726 [7120] market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>B. Securities negresenting investments of customers in lieu of cash (at 241,127,726 [7120]</li> <li>Met settlement from (to) derivatives clearing organizations of contract markets</li> <li>8. 301,123 [7130]</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>B. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 201,722,236 [7140]</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 201,7170]</li> <li>market)</li> <li>Q [7150]</li> </ul> </li> <li>12. Segregated funds on hand <ul> <li>Q [7150]</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>275,920,520 [7190]</li> <li>Management Target Amount for Excess funds in segregation</li> <li>219,755,514 [7194]</li> </ul> </li> </ul>			
<ul> <li>8. Margins on deposit with derivatives clearing organizations of contract markets <ul> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 241,127,726 [7120] market)</li> </ul> </li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets <ul> <li>B. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D. Value of open short option contracts</li> <li>A. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7160]</li> <li>C. Securities nepresenting investments of customers in lieu of cash (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Q [7170]</li> </ul> </li> <li>12. Segregated funds on hand <ul> <li>Q [7150]</li> <li>13. Total amount in segregation (add lines 7 through 12)</li> <li>4.671.030.793 [7180]</li> <li>275.920.520 [7190]</li> <li>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>275.920.520 [7190]</li> </ul> </li> </ul>			<u>626,474,486</u> [7886]
<ul> <li>A. Cash</li> <li>A. Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 241,127,726 [7120]</li> <li>market)</li> <li>9. Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>8.301,123 [7130]</li> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>B. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7140]</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7140]</li> </ul> </li> <li>11. Net equities with other FCMs <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]</li> <li>market)</li> </ul> </li> <li>12. Segregated funds on hand <ul> <li>Q [7150]</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>4.671.030.793 [7180]</li> <li>275.920.520 [7190]</li> <li>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>275.920.520 [7190]</li> <li>219.755.514 [7194]</li> </ul> </li> </ul>	8.	,	
B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       241,127,726 [7120]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       8,301,123 [7130]         10.       Exchange traded options       163,716,584 [7132]         A. Value of open long option contracts       163,716,584 [7132]         B. Value of open short option contracts       -110,722,236 [7133]         11.       Net equities with other FCMs       1.013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]       0         market)       1.013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]       0         market)       12       Segregated funds on hand       0 [7150]         13.       Total amount in segregation (add lines 7 through 12)       4,671,030,793 [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       275,920,520 [7190]         15.       Management Target Amount for Excess funds in segregation<		• • •	<b>2,864,532,832</b> [7100]
C. Securities held for particular customers or option customers in lieu of cash (at market)241,127,726[7120]9.Net settlement from (to) derivatives clearing organizations of contract markets8,301,123[7130]10.Exchange traded options163,716,584[7132]10.Exchange traded option contracts163,716,584[7132]B. Value of open long option contracts110,722,236[7133]11.Net equities with other FCMs1.013,296[7140]B. Securities representing investments of customers' funds (at market)0[7160]C. Securities held for particular customers or option customers in lieu of cash (at market)0[7170]12.Segregated funds on hand0[7150]13.Total amount in segregation (add lines 7 through 12)4,671,030,793[7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)275,920,520[7190]15.Management Target Amount for Excess funds in segregation219,755,514[7194]		B. Securities representing investments of customers' funds (at market)	
9.       Net settlement from (to) derivatives clearing organizations of contract markets       8.301,123       [7130]         10.       Exchange traded options       163,716,584       [7132]         10.       Exchange traded options       163,716,584       [7132]         10.       Exchange traded option contracts       163,716,584       [7132]         11.       Net equities with other FCMs       -110,722,236       [7140]         12.       Securities representing investments of customers' funds (at market)       0       [7150]         13.       Total amount in segregation (add lines 7 through 12)       4.671,030,793       [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       275,920,520       [7194]			<b>241,127,726</b> [7120]
<ul> <li>10. Exchange traded options <ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>H. Value of open short option contracts</li> <li>I. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at 0 [7170]</li> <li>Market)</li> <li>I. Segregated funds on hand</li> <li>I. Total amount in segregation (add lines 7 through 12)</li> <li>I. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>I. Z. Segregated Amount for Excess funds in segregation</li> <li>I. P. Segregated Amount for Excess funds in segregation</li> </ul></li></ul>		market)	
<ul> <li>A. Value of open long option contracts</li> <li>B. Value of open short option contracts</li> <li>II. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>II. Segregated funds on hand</li> <li>II. Segregated funds on hand</li> <li>II. Total amount in segregation (add lines 7 through 12)</li> <li>II. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>II. Excess funds in segregation for Excess funds in segregation</li> <li>III. Segregated funds on for Excess funds in segregation</li> <li>III. Segregated funds on for Excess funds in segregation</li> <li>III. Segregated funds on for Excess funds in segregation</li> <li>III. Segregation</li> <li>IIII. Segregation</li> <li>III. Segregation</li> <li>III. Segregat</li></ul>			<u>8,301,123</u> [7130]
B. Value of open short option contracts       -110,722,236 [7133]         11. Net equities with other FCMs       1.013,296 [7140]         A. Net liquidating equity       1.013,296 [7140]         B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         12. Segregated funds on hand       0 [7150]         13. Total amount in segregation (add lines 7 through 12)       4.671,030,793 [7180]         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       275,920,520 [7190]         15. Management Target Amount for Excess funds in segregation       219,755,514 [7194]	10.		
<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul> </li> <li>Segregated funds on hand         <ul> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Totage Amount for Excess funds in segregation</li> <li>Management Target Amount for Excess funds in segregation</li> </ul> </li> </ol>			
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<ul> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Segregated funds on hand</li> <li>Segregated funds on hand</li> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> <li>219,755,514 [7194]</li> </ul>	11.		
C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         12.       Segregated funds on hand       0 [7150]         13.       Total amount in segregation (add lines 7 through 12)       4,671,030,793 [7180]         14.       Excess (deficiency) funds in segregation (subtract line 6 from line 13)       275,920,520 [7190]         15.       Management Target Amount for Excess funds in segregation       219,755,514 [7194]			
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13.Total amount in segregation (add lines 7 through 12)4.671,030,793[7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)275,920,520[7190]15.Management Target Amount for Excess funds in segregation219,755,514[7194]	12.		0 [7150]
14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)275,920,520[7190]15.Management Target Amount for Excess funds in segregation219,755,514[7194]			
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Excess

INITIAL End Date:9/6/2021 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:9/7/2021 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	5,546,151,916 [8500]
	B. Securities (at market)	<u>1,779,773,070</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	1,015,692,895 [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>8,341,617,881</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>49,370,576</u> [8560]
	Less: amount offset by customer owned securities	<u>-<b>49,044,113</b></u> [8570] <u>326,463</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>8,341,944,344</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>535,449,181</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>312,499,270</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>6,458,650,905</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>1,467,273,800</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>108,215,038</u> [8660]
10.	Cleared swaps options	• (0070)
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
44	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	<b>a</b> (9000)
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
10	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 B. Securities concerning investments of cleaned owers customeral funds (at resultat)	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> 0 [8715]
	Total amount in cleared swaps customer segregation (add lines 7 through 12)	8,882,088,194 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>540,143,850</b></u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	417,097,217 [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>123,046,633</u> [8770]
	Management	