## WINJAMMER FILING

INITIAL End Date:1/14/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/18/2022 INITIAL End Date:1/14/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/18/2022

## Daily Segregation - Cover Page

Name of Company Contact Name	<u>Credit Suisse Securities (USA)</u> <u>LLC</u> <u>Alexander Baptiste</u>
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 b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	0 5 0 0 0 0
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	0 5 0 0 0 0
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	0 5 0 0 0 0

Attach supporting documents CH

INITIAL End Date:1/14/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/18/2022

## Daily Segregation - Secured Amounts

<ul> <li>A. Cash</li> <li>B. Securities (at match)</li> <li>Securities (at match)</li> <li>Securities</li> <li>Secur</li></ul>		Foreign Futures and Foreign Options Secured Amounts	
1.     Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers     3359.011.149     [7315]       B. Securities (at market)     390.016.846     [7317]       2.     Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade     3259.011.149     [7315]       2.     Net unrealized profit (loss) in open futures contracts purchased on a foreign board of trade     3259.011.735]     3259.011.735]       3.     Market value of open option contracts purchased on a foreign board of trade     3259.011.737]       4.     Net equity (deficit) (add lines 1.2. and 3.)     300.0349.115     [7345]       5.     Account liquidating to edeficit and account with a debit balances - gross amount     37.157.972     [7351]       6.     Annount required to be set aside a sub secured amount - Net Liquidating Equity     3400.916.316     [7356]       6.     FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS     3400.916.314     [7360]       7.     Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.     3400.916.346     [7570]       8.     B. Other banks qualified under Regulation 30.7     27.550.22     [7500]       8.     Securities     39.016.646     [7570]       8.     In affekceping with other banks qualified under Regulation 30.7     2     [7600]       9.     Profe poption contracts     9     <		Amount required to be set aside pursuant to law, rule or regulation of a foreign	<u>0</u> [7305]
1.     Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers     3359.011.149     [7315]       B. Securities (at market)     390.016.846     [7317]       2.     Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade     3259.011.149     [7315]       2.     Net unrealized profit (loss) in open futures contracts purchased on a foreign board of trade     3259.011.735]     3259.011.735]       3.     Market value of open option contracts purchased on a foreign board of trade     3259.011.737]       4.     Net equity (deficit) (add lines 1.2. and 3.)     300.0349.115     [7345]       5.     Account liquidating to edeficit and account with a debit balances - gross amount     37.157.972     [7351]       6.     Annount required to be set aside a sub secured amount - Net Liquidating Equity     3400.916.316     [7356]       6.     FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS     3400.916.314     [7360]       7.     Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.     3400.916.346     [7570]       8.     B. Other banks qualified under Regulation 30.7     27.550.22     [7500]       8.     Securities     39.016.646     [7570]       8.     In affekceping with other banks qualified under Regulation 30.7     2     [7600]       9.     Profe poption contracts     9     <		government or a rule of a self-regulatory organization authorized thereunder	
A. Cash       330.011.49 [7316]         B. Securities (at market)       390.016.64 [7317]         2.       Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade       392.789.451 [7325]         3.       Market value of open contracts granted (sold) on a foreign board of trade       3.486.138 [7337]         4.       Net equity (deficit) (add) lines 1.2. and 3.)       3.400.849.15 [7436]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       3.400.849.15 [7436]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       3.400.916.316 [7350]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       3.400.916.314 [7360]         7.       Cash in banks       134.951.967 [7500]       386.755.622 [7520]         8.       A. Banks located in the United States       134.951.967 [7500]         9.       Securities       144.951.967 [7500]         7.       Securities       124.951.967 [7500]         8.       States qualified under Regulation 30.7       1750.771 [7530]         2.       Securities       124.951.967 [7500]         8.       Securities       124.951.967 [7500]         9.       Other banks qualified under Regulation 30.7       1750.771 [750] </td <td>1.</td> <td></td> <td></td>	1.		
B. Securities (at marker)       300.016.646 [7317]         3.       Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade       2.892.789.451 [7325]         3.       Market value of open option contracts granted (sold) on a foreign board of trade       3.869.109 [7335]         4.       Net equity (deficit) (add lines 1.2, and 3.)       3.400.381.115 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       37.750.771 [7352]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       3.400.916.316 [7356]         6.       Amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.316 [7356]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.316 [7560]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.600.916.316 [7560]         8.       N abris qualified under Regulation 30.7       3.600.916.466 [7540]         9.       Dethe banks qualified under Regulation 30.7       300.016.646 [7540]         9.       Equities with registered futures contracts       9.[7630]         9.       Equities with registered futures contracts       9.[7630]         9.       Securities       9.[7650]       1.7570]     <			3.359.011.149 [7315]
2.     Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade     392,789,451 [7325]       3.     Exchange traded options     a. Market value of open option contracts purchased on a foreign board of trade     12,979,901 [7335]       b. Market value of open contracts granted (sold) on a foreign board of trade     3460,484,115 [7345]       5.     Account liquidating to a deficit and account with a debit balances - gross amount     37,817,972 [7351]       6.     Amount required to be set aside as the secured amount - Net Liquidating Equity     3400,916,316 [7355]       Method (add lines 1 a. and 5)			
<ol> <li>Exchange traded options</li> <li>Market value of open contracts purchased on a foreign board of trade</li> <li>Market value of open contracts purchased on a foreign board of trade</li> <li>Market value of open contracts purchased on a foreign board of trade</li> <li>Market value of open contracts purchased on a foreign board of trade</li> <li>A met equity (deficit) (add lines 1. 2, and 3.)</li> <li>Account liquidating to a deficit and account with a debit balances - gross amount</li> <li>Less: amount offset by customer owned securities</li> <li>Amount required to be set aside as the secured amount - Net Liquidating Equity</li> <li>Ad00.916.316 [7355]</li> <li>Ad00.916.316 [7355]</li> <li>Cash in banks</li> <li>Cash in banks</li> <li>Cash in banks located in the United States</li> <li>B. Other banks qualified under Regulation 30.7</li> <li>Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. Securities</li> <li>A. Cash</li> <li>G. Cash in banks located in the United States</li> <li>B. Securities</li> <li>A. Cash</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>C. Vinwealized gain (loss) on open futures contracts</li> <li>C. Vinwealized gain (loss) on open futures contracts</li> <li>C. Amount held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>G. Amount held by clearing organization - delly variation</li> <li>C. Amount held by clearing organizations of trade</li> <li>A. Cash</li> <li>G. Amount sheld by clearing organization - delly variation</li> <li>C. Frolio</li> <li>C. Amount held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>C. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Sec</li></ol>	2.	· · ·	
a. Market value of open option contracts purchased on a foreign board of trade b. Market value of open contracts granted (sold) on a foreign board of trade b. Market value of open contracts granted (sold) on a foreign board of trade b. Market value of open contracts granted (sold) on a foreign board of trade c. Market value of anount foreign board of trade Anount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5). C. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States B. Other banks qualified under Regulation 30.7 2. Securities A. In safekeeping with banks located in the United States B. In safekeeping with other banks qualified under Regulation 30.7 2. Securities A. Cash B. In safekeeping with banks located in the United States B. In safekeeping with other banks qualified under Regulation 30.7 2. Securities A. Cash B. In safekeeping with banks located in the United States B. In safekeeping with other banks qualified under Regulation 30.7 2. Currealized gain (loss) on open futures contracts C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Amounts held by clearing organizations of foreign boards of trade A. Cash C. Amounts held by clearing organizations of foreign boards of trade A. Cash C. Amounts held by clearing organization - daily variation D. Value of long option contracts C. Amounts held by clearing organization - daily variation D. Value of short option contracts C. Amounts held by clearing organization - daily variation D. Value of short option contracts C. Amounts held by members of foreign boards of trade A. Cash B. Securities C. Amounts held by members of foreign boards of trade E. Value of short option contracts D. Value of ong option contracts D. Value of ong option contracts D. Value of ong option contracts D. Value of			<u></u> []
b. Market value of open contracts granted (sold) on a foreign board of trade <b>8.389.130</b> [7337]       4.     Net equity (deficit) (add lines 1. 2. and 3.) <b>3.400.891.15</b> [7345]       5.     Account liquidating to a deficit and account with a debit balances - gross amount <b>37.317.972</b> [7351]       Less: amount offset by customer owned securities <b>3.740.772</b> [7356]       6.     Amount required to be set aside as the secured amount - Net Liquidating Equity <b>3.400.916.316</b> [7356]       7.     Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line <b>3.400.916.314</b> [7360]       6.     FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS <b>3.400.916.314</b> [7360]       7.     Creater of amount required to be set aside pursuant to foreign jurisdiction (above) or line <b>3.400.916.314</b> [7360]       8.     Banks located in the United States <b>3.400.916.91</b> [7500]       B.     Dether banks qualified under Regulation 30.7     [7530]       2.     Securities <b>90.016.646</b> [7540]       B.     In safekeeping with banks located in the United States <b>90.016.646</b> [7540]       B.     In safekeeping with other banks qualified under Regulation 30.7 <b>9</b> [7660]       C.     C. Unrealized gain (loss) on open futures contracts <b>9</b> [7610]       D.     Value of long option contracts <b>9</b> [7610]       E.     Value of long option contracts <b>9</b> [7660	-		<b>12.979.901</b> [7335]
4.       Net equity (deficit) (add lines 1. 2. and 3.)       3.400.489.115 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       37.817.972 [7351]         1.       Less: amount offset by customer owned securities       37.750.771 [7352]67.201 [7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       3.400.916.316 [7355]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       3.405.967 [7500]         7.       Creater of amount required to the set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       3.405.756.622 [7520]         7.       Creater of amount required to the set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         7.       Cash in banks       13.4951.967 [7500]       3.6756.622 [7520]         8.       Other banks qualified under Regulation 30.7       30.016.646 [7540]       1760]         8.       Securities       9.016.646 [7540]       17500]       17500]         9.       Leguities with registered futures comtracts       17650]       17600]         9.			
5.       Account figuidating to a deficit and account with a debit balances - gross amount       37.317.972 [7351]         Less: amount offset by customer owned securities       37.750.771 [7352]67.201 [7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       3.400.916.316 [7356]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.316 [7350]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         8.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       3.400.916.314 [7360]         8.       B. Other banks qualified under Regulation 30.7       134.951.957 [7500]         9.       Securities       3.6756.622 [7520]         8.       In safekeeping with banks located in the United States       330.016.646 [7540]         9.       In safekeeping with other banks qualified under Regulation 30.7       0 [7560]         9.       R. In safekeeping with other banks qualified under Regulation 30.7       0 [7560]         9.       R. In safekeeping with other banks qualified under Regulation 30.7       0 [7560]         9.       R. Cash       0 [7560]       0         9.       R. Cash       0 [760]       0         9.       Value of Iong option contracts	4.		
Less: amount offset by customer owned securities       37.759.771 [7352]87.201 [7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       3.400.916.316 [7355]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314 [7360]         8.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       3.400.916.314 [7500]         7.       Cash in banks       [7500]         8.       Narks located in the United States       134.951.967 [7500]         8.       Narks located in the United States       [7530]         7.       Securities       [7530]         8.       In safekeeping with banks located in the United States       30.016.646 [7540]         9.       In safekeeping with banks located in the United States       [7560]         8.       Is safekeeping with other banks qualified under Regulation 30.7       [7560]         9.       Equities with registered futures commission merchants       [7570]         8.       Securities       [7610]       [760]         9.       Value of long option contracts       [7610]       [7610]         9.       Value of short option contrac			
6.       Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)       3.400.916.316 [7355]         6.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       3.400.916.314 [7360]         7.       Creater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       3.400.916.314 [7360]         1.       Cash in banks       134.951.967 [7500]         2.       Securities       134.951.967 [750]         3.       No ther banks qualified under Regulation 30.7       9.07560[920.016.646 [7540]         2.       Securities       10.1560[920.016.646 [7540]       9.07560[920.016.646 [7570]         3.       Equities with registered futures commission merchants       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]         3.       Securities       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]         4.       A cash       9.07560[920.016.646 [7540]       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]         5.       A. Cash       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]       9.07560[920.016.646 [7570]         6.       A. Cash       9.07650[020.01720]       9.016.646 [7540]       9.07560[920.016.646 [7560]         7.       Value of short option contracts	•••		
Method (add lines 4 and 5)       Interfact (100)         7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       3.400.916.314       [730]         7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       3.400.916.314       [730]         8. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       134.951.967       [7500]         1. Cash in banks       134.951.967       [7500]         2. Securities       134.951.967       [7500]         3. In safekeeping with banks located in the United States       930.016.646       [7540]         2. Securities       0       [7580]       0       [7500]         3. Equities with registered futures commission merchants       0       [7500]       0       [7500]         3. Cash       0       [7580]       0       [7500]       0       [7500]         4. Acash       0       [7600]       0       [7620]       0       0       [7610]       0       [7650]       0       0       [7610]       0       0       [7650]       0       0       [7650]       0       0       [7650]       0       0       [7660]       0       0       [7650]       0       0       [7650]       0       0       [7670	6	•	
7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       3.400.916.314       [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1.       Cash in banks       134.951.967       [7500]         1.       Cash in banks       134.951.967       [7500]       386.755.622       [7520]521.707.589         2.       Securities       134.951.967       [7500]       16.646       [7540]         2.       Securities       930.016.646       [7540]       [7570]         3.       Equities with registered futures commission merchants       0       [7580]       [7500]         3.       Equities distribution on open futures contracts       0       [7560]       [7600]       [7600]       [7610]       [7610]       [7610]       [7610]       [7610]       [7610]       [7610]       [7611]       [7611]       [7611]       [7612]       [7620]       [7610]       [7611]       [7611]       [7611]       [7611]       [7611]       [7612]       [7620]       [7612]       [7620]       [7612]       [7620]       [7611]       [7611]       [7612]       [7620]       [7611]       [7611]       [7612]       [7620]       [7612]       [7613]       [7613]       [7613]       [7613]       [7613] <td>0.</td> <td></td> <td><u>3,400,310,310</u> [/330]</td>	0.		<u>3,400,310,310</u> [/330]
6.         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.       Cash in banks         A. Banks located in the United States       134,951,967         B. Other banks qualified under Regulation 30.7       386,755,622         7530]       7530]         2.       Securities       930,016,646         B. In safekeeping with banks located in the United States       930,016,646         B. In safekeeping with other banks qualified under Regulation 30.7       (750)         3.       Equities with registered futures commission merchants       (7580)         A. Cash       0       [7580]         B. Securities       0       [7600]         C. Unrealized gain (loss) on open futures contracts       0       [7610]         D. Value of long option contracts       0       [7610]         E. Value of short option contracts       0       [7660]         A. Cash       0       [7640]         B. Securities       0       [7640]         C. Amount bield by clearing organization - daily variation       0       [7660]         D. Value of long option contracts       0       [7670]         E. Value of short option contracts       0       [7701]         B. Securities       90       [7710] <t< td=""><td>7</td><td>, ,</td><td>3 400 916 314 [7360]</td></t<>	7	, ,	3 400 916 314 [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1. Cash in banks         A. Banks located in the United States       134,951,967 [7500]         B. Other banks qualified under Regulation 30.7       386,755,622 [7520]521,707,589 [7530]         2. Securities       17530]         A. In safekeeping with banks located in the United States       930,016,646 [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       0 [7500]         2. Equities with registered futures commission merchants       0 [7580]         A. Cash       0 [7600]         B. Securities       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7600]         D. Value of long option contracts       0 [7600]         E. Value of short option contracts       0 [7600]         A. Cash       0 [7660]         B. Securities       0 [7660]         C. Armounts held by clearing organization of dreign boards of trade       0 [7670]         A. Cash       0 [7670]         B. Securities       0 [7670]         C. Armount held by members of foreign boards of trade       0 [7700]         A. Acash       0 [7700]         B. Securities       0 [7700]         C. Unrealized gain (loss) on open futures contracts       0 [7700]         B. Sec	1.		<u>3,400,910,314</u> [/300]
1.       Cash in banks         A. Banks located in the United States       134,951,967 [7500]         B. Other banks qualified under Regulation 30.7       386,755,662 [7520]521,707,589         2.       Securities       [7530]         A. In safekeeping with banks located in the United States       930,016,646 [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       0 [7560]930,016,646 [7570]         3.       Equities with registered futures commission merchants       0 [7580]         A. Cash       0 [7590]       0 [7600]         B. Securities       0 [7610]       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7610]       0 [7610]         D. Value of long option contracts       0 [7610]       0 [7610]         E. Value of short option contracts       0 [7640]       0 [7650]         A. Cash       0 [7650]       0 [7660]       0 [7670]         D. Value of long option contracts       0 [7670]       0 [7670]         D. Value of long option contracts       0 [7670]       0 [7680]         S. Amounts held by members of foreign boards of trade       1 (770]       0 [77710]         C. Amount sheld by members of foreign boards of trade       1 (7740]       0 [7770]         D. Value of long option contracts       985,313,600 [			
A. Banks located in the United States       134,951,967       [7500]         B. Other banks qualified under Regulation 30.7       386,755,622       [7520]521,707,589         C. Securities       [7530]       [7500]         A. In safekeeping with banks located in the United States       930,016,646       [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       0       [7500]30.016,646       [7570]         3. Equities with registered futures commission merchants       0       [7580]       0       [7500]         B. Securities       0       [7580]       0       [7500]       [7500]         C. Unrealized gain (loss) on open futures contracts       0       [7610]       [7600]       [7600]         D. Value of short option contracts       0       [7610]       [7600]       [7640]       [7670]         4. Amounts held by clearing organization of foreign boards of trade       0       [7640]       [7670]       [7670]         A. Cash       0       [7640]       0       [7670]       [7700]       [7700]       [7700]       [7770]       [7700]       [7700]       [7710]       [7710]       [7710]       [7710]       [7750]       [7740]       [7750]       [7740]       [7740]       [7740]       [7740]       [7700]       [7740]	1		
B. Other banks qualified under Regulation 30.7       366,755,622       [7520]521,707,589         Z.       Securities       (7530)         A. In safekeeping with banks located in the United States       930,016,646       [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       9 [7580]930,016,646       [7570]         3.       Equities with registered futures commission merchants       9 [7580]       0 [7580]         A. Cash       9 [7500]       0 [7500]       0 [7610]         B. Securities       9 [7610]       0 [7610]       0 [7620]         V. Unrealized gain (loss) on open futures contracts       9 [7610]       0 [7640]         E. Value of short option contracts       9 [7650]       0 [7640]         A. Cash       9 [7650]       0 [7670]         A. Cash       9 [7670]       0 [7670]         A. Cash       9 [7670]       0 [7670]         B. Securities       9 [7670]       0 [7670]         C. Amounts held by charing organization - daily variation       9 [7670]         D. Value of long option contracts       9 [7670]         E. Value of short option contracts       9 [7710]         D. Value of long option contracts       9 [7710]         D. Value of long option contracts       985,313.600 [7720]	1.		<b>124 051 067</b> [7500]
2.       Securities       [7530]         2.       Securities       930.016.646 [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       0 [7560]930.016.646 [7570]         3.       Equities with registered futures commission merchants       0 [7580]         A. Cash       0 [7580]         B. Securities       0 [7600]         C. Unrealized gain (loss) on open futures contracts       0 [7610]         E. Value of short option contracts       0 [7610]         E. Value of short option contracts       0 [7650]         A. Cash       0 [7650]         A. Cash       0 [7650]         A. Cash       0 [7650]         B. Securities       0 [7650]         C. Amounts held by clearing organizations of foreign boards of trade       0 [7670]         A. Cash       0 [7670]         B. Securities       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7670]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7770]         A. Cash       301.789.694 [7700]         B. Securities       0 [7770]         C. Unrealized gain (loss) on open futures contracts       3.391.789.694 [7730]         B. Securities<			
<ol> <li>Securities         <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks qualified under Regulation 30.7</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>G [7580]</li> <li>B. Securities</li> <li>Q [7600]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>Equities with registered futures contracts</li> <li>Q [7610]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7610]</li> <li>E. Value of short option contracts</li> <li>Q [7650]</li> <li>C. Amounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>Q [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>C. Amount bue to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7670]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7770]</li> <li>E. Value of short option contracts</li> <li>Q [7710]</li> <li>C. Arnounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Q [7710]</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Q [7710]</li> <li>C. Value of short option contracts</li> <li>Q [7740]</li> <li>E. Value of short option contracts</li> <li>Q [7765]</li></ul></li></ol>		B. Other banks qualified under Regulation 50.7	
A. In safekeeping with banks located in the United States930.016.646[7540]B. In safekeeping with order banks qualified under Regulation 30.70[7560]930.016.646[7570]3.Equities with registered futures commission merchants0[7580][7590]A. Cash0[7590][7590][760]B. Securities0[760][7610][7610]C. Unrealized gain (loss) on open futures contracts0[7610][7610]E. Value of long option contracts0[7610][762]4.Amounts held by clearing organizations of foreign boards of trade0[7660]A. Cash0[7660][7660][767]B. Securities0[7660][767][767]C. Amount due to (from) clearing organization - daily variation0[7660][767]D. Value of long option contracts0[767][770][770]E. Value of short option contracts0[776][771]B. Securities0[771][771][772]D. Value of long option contracts985.313.600[7720][772]J. Unrealized gain (loss) on open futures contracts985.313.600[7720][772]D. Value of short option contracts985.313.600[7720][773]D. Value of long option contracts985.313.600[7720][773]D. Value of short option contracts985.313.600[7720][7740]C. Amounts with other depositories designated by a foreign board of trade0[776] <td>2</td> <td></td> <td>[7530]</td>	2		[7530]
B. In safekeeping with other banks qualified under Regulation 30.7 <ul> <li>[7560]930.016.646</li> <li>[7570]</li> </ul> 3.       Equities with registered futures commission merchants <ul> <li>[7580]</li> <li>[7580]</li> <li>[7580]</li> <li>[7580]</li> <li>[7580]</li> <li>[7590]</li> <li>[7580]</li> <li>[7590]</li> <li>[7590]</li> <li>[7600]</li> <li>[7670]</li> <li>[7680]</li> <li>[7670]</li> <li>[7680]</li> <li>[7670]</li> <li>[7680]</li> <li>[7670]</li> <li>[76750]</li> <li>[7680]</li> <li>[7700]</li> <li>[76750]</li> <li>[7680]</li> <li>[7700]</li> <li>[7700]</li> <li>[7700]</li> <li>[7700]</li></ul>	Ζ.		
<ul> <li>3. Equities with registered futures commission merchants <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Total funds in separate section 30.7 accounts</li> </ul> </li> <li>3. Total funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>			
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       [7640]         A. Cash       0       [7660]         A. Cash       0       [7660]         B. Securities       0       [7670]         C. Amount due to (from) clearing organization - daily variation       0       [7670]         D. Value of long option contracts       0       [7670]         E. Value of short option contracts       0       [7770]         E. Value of short option contracts       985,313.600       [7720]         C. Unrealized gain (loss) on open futures contracts       985,313.600       [7720]         D. Value of long option contracts       -3.369.130       [7735]2.921,086.865         D. Value of long option contracts       -3.369.130       [7735]2.921,086.865         D. Value of long option contracts       -3.369.130	2		<u>0</u> [7560] <u>930,016,646</u> [7570]
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       [7610]         Amounts held by clearing organizations of foreign boards of trade       0       [7640]         A. Cash       0       [7650]       [7600]         B. Securities       0       [7660]       [7670]         C. Amount due to (from) clearing organization - daily variation       0       [7670]         D. Value of long option contracts       0       [7670]         E. Value of short option contracts       0       [7670]         E. Value of short option contracts       0       [7710]         S. Amounts held by members of foreign boards of trade       1       [7710]         A. Cash       3.901.789.694       [7700]         B. Securities       0       [7710]       1         C. Unrealized gain (loss) on open futures contracts       3.901.7783[.600]       [7720]         D. Value of long option contracts       12.979.901       [7730]       1         D. Value of short option contracts       9.85.313.600       [7740]       1         G. Amounts with other depositories designate	3.	· •	<b>•</b> (7500)
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       [7640]         E. Value of short option contracts       0       [7640]         A. Cash       0       [7660]         B. Securities       0       [7660]         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       [7670]         E. Value of short option contracts       0       [7670]         D. Value of long option contracts       0       [7670]         E. Value of short option contracts       0       [7670]         E. Value of short option contracts       0       [7770]         S. Amounts held by members of foreign boards of trade       3       3901.789.694         A. Cash       3.901.789.694       [7700]       [7720]         B. Securities       0       [7740]       [7740]         C. Unrealized gain (loss) on open futures contracts       3.901.789.694       [770]         D. Value of long option contracts       -3.869.130.600       [7740]         G.			
D. Value of long option contractsQ [7610]E. Value of short option contractsQ [7615]Q [7620]4. Amounts held by clearing organizations of foreign boards of tradeA. CashQ [7640]B. SecuritiesQ [7660]C. Amount due to (from) clearing organization - daily variationQ [7670]E. Value of long option contractsQ [7670]E. Value of short option contractsQ [7675]Q [7680]5.Amounts held by members of foreign boards of tradeA. Cash3.901.789.694 [7700]B. SecuritiesQ [7710]C. Unrealized gain (loss) on open futures contracts965.313.600 [7720]D. Value of long option contracts965.313.600 [7720]D. Value of short option contracts965.313.600 [7720]C. Unrealized gain (loss) on open futures contracts9369.130 [7735]2.921.086.865D. Value of long option contracts91.7740]E. Value of short option contracts91.7740]E. Value of short option contracts91.7740]Amounts with other depositories designated by a foreign board of tradeQ [7760]7.Segregated funds on handQ [7765]8.Total funds in separate section 30.7 accounts97.894.786 [7380]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement97.894.786 [7380]Page 1 from Line 8)10.Management Target Amount for Excess funds in separate section 30.7 accounts170.045.816 [7780]			
<ul> <li>E. Value of short option contracts</li> <li>4. Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>C. Value of short option contracts</li> <li>C. Value of short option contracts</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>Securities</li> <li>C. Value of short option contracts</li> <li>C. Value of long option contracts</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Securities</li> <li>D. Value of long option contracts</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Securities</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Securities</li> <li>Securities</li> <li>D. Value of long option contracts</li> <li>Securities</li> <li>S</li></ul></li></ul>			
<ul> <li>Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>A. Cash</li> <li>Mounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>A. Cash</li> <li>B. Securities</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short opti</li></ul></li></ul>			
A. Cash       © [7640]         B. Securities       © [7650]         C. Amount due to (from) clearing organization - daily variation       © [7660]         D. Value of long option contracts       © [7670]         E. Value of short option contracts       © [7670]         S. Amounts held by members of foreign boards of trade       0         A. Cash       3.901.789.694         B. Securities       0         C. Unrealized gain (loss) on open futures contracts       985.313.600         D. Value of long option contracts       985.313.600         D. Value of long option contracts       985.313.600         F. Value of short option contracts       985.313.600         D. Value of long option contracts       12.979.901         E. Value of short option contracts       12.979.901         E. Value of short option contracts       12.979.901         F. Value of short option contracts       12.977.60]			<u>0</u> [7615] <u>0</u> [7620]
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       3.901,789,694       [7700]         A. Cash       3.901,789,694       [7700]       0         B. Securities       0       [7710]       0         C. Unrealized gain (loss) on open futures contracts       -985,313,600       [7720]         D. Value of long option contracts       -3.669,130       [7740]         E. Value of short option contracts       -3.669,130       [7740]         F. Value of short option contracts       -3.669,130       [7740]         F. Value of short option contracts       -3.669,130       [7740]         F. Value of short option contracts       -3.72,811,00       [7770]         F. Segregated funds on hand       0       [7765]       [7740]         F. Secses (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)       971,894,786       [7380]         10.       Management Target Amount for Excess funds in separate section 30.7 accounts       170,045,816       [7780]	4.		
<ul> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>Q. [7670]</li> <li>E. Value of short option contracts</li> <li>Q. [7675]0 [7680]</li> <li>Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E.</li></ul>			
<ul> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>E. Value of short option contrac</li></ul></li></ul>			
<ul> <li>E. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>Segregated funds on hand</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>O [7765]</li> <li>C. Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>C. Value of short option contracts funds in separate section 30.7 accounts</li> <li>Total funds in separate funds in separate section 30.7 accounts</li> <li>Total funds in for Excess funds in separate section 30.7 accounts</li> <li>Total funds (provide the section for Excess funds in separate section 30.7 accounts</li> </ul>			<u>0</u> [7660]
<ul> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>F. Value of short option c</li></ul></li></ul>			
A. Cash3,901,789,694[7700]B. Securities0[7710]C. Unrealized gain (loss) on open futures contracts-985,313,600[7720]D. Value of long option contracts-985,313,600[7720]E. Value of short option contracts-8,369,130[7735]2,921,086,865[7740]-8,369,130[7735]2,921,086,865[7740]-8,369,130[7760]6.Amounts with other depositories designated by a foreign board of trade0[7760]7.Segregated funds on hand0[7765]8.Total funds in separate section 30.7 accounts4,372,811,100[7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement971,894,786[7380]Page 1 from Line 8)10.Management Target Amount for Excess funds in separate section 30.7 accounts170,045,816[7780]		E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
<ul> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>F. Value of short option contracts</li> <li>Segregated funds on hand</li> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>	5.	Amounts held by members of foreign boards of trade	
<ul> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>Segregated funds on hand</li> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>		A. Cash	<u>3,901,789,694</u> [7700]
<ul> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>F. Value option co</li></ul>		B. Securities	<u>0</u> [7710]
<ul> <li>E. Value of short option contracts</li> <li>8,369,130 [7735]2,921,086,865 [7740]</li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>9. Segregated funds on hand</li> <li>9. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>		C. Unrealized gain (loss) on open futures contracts	<u>-985,313,600</u> [7720]
<ul> <li>Amounts with other depositories designated by a foreign board of trade</li> <li>Segregated funds on hand</li> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement</li> <li>Page 1 from Line 8)</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Interface</li> <li>Interfac</li></ul>		D. Value of long option contracts	<u>12,979,901</u> [7730]
<ul> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>9. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>9. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>170,045,816 [7780]</li> </ul>		E. Value of short option contracts	<u>-8,369,130</u> [7735]2,921,086,865
<ul> <li>7. Segregated funds on hand</li> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>170,045,816 [7780]</li> </ul>			[7740]
<ul> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>	6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
<ul> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>4.372,811,100 [7770]</li> <li>971,894,786 [7380]</li> <li>170,045,816 [7780]</li> </ul>	7.		
9.       Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)       971,894,786       [7380]         10.       Management Target Amount for Excess funds in separate section 30.7 accounts       170,045,816       [7780]	8.		
Page 1 from Line 8)         10.       Management Target Amount for Excess funds in separate section 30.7 accounts         170,045,816	9.		
10.       Management Target Amount for Excess funds in separate section 30.7 accounts       170,045,816       [7780]		· · · · · · · · · · · · · · · · · · ·	· ·
· · · · · · · · · · · · · · · · · · ·	10.	- ,	<u>170,045,816</u> [7780]
	11.		

INITIAL End Date:1/14/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/18/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash **1,796,470,439** [7010] B. Securities (at market) 911,741,335 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market <u>-63,123,348</u> [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 94,763,451 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -72,860,562 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) **2,666,991,315** [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 66,578,234 [7045] Less: amount offset by customer securities -66,556,510 [7047]21,724 [7050] 6. Amount required to be segregated (add lines 4 and 5) **2,667,013,039** [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 391,383,633 [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 694,486,779 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash **1,550,735,656** [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 217,254,556 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 15,781,370 [7130] 10. Exchange traded options A. Value of open long option contracts 94,763,451 [7132] B. Value of open short option contracts -72,860,562 [7133] 11. Net equities with other FCMs A. Net liquidating equity 281,276 [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 <u>0</u> [7170] market) 12. Segregated funds on hand **0** [7150] 13. Total amount in segregation (add lines 7 through 12) **2,891,826,159** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 224,813,120 [7190] 15. Management Target Amount for Excess funds in segregation 133,350,652 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount **91,462,468** [7198] Excess

INITIAL End Date:1/14/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/18/2022 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>6,239,188,949</u> [8500]
	B. Securities (at market)	<u>1,596,805,879</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-587,155,315</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>7,248,839,513</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>40,587,068</u> [8560]
_	Less: amount offset by customer owned securities	<u>-40,318,043</u> [8570] <u>269,025</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	7,249,108,538 [8590]
_	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>784,299,227</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>95,720,453</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts A. Cash	<u>5,440,280,559</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>0</u> [8640] <u>1,501,085,426</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-14,925,320</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> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>7,806,460,345</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>557,351,807</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>362,455,427</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>194,896,380</u> [8770]
	Management	