

**WINJAMMER FILING**

**INITIAL**

**End Date:1/19/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/20/2022**

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**Daily Segregation - Cover Page**

Name of Company

**Credit Suisse Securities (USA)**  
**LLC**

Contact Name

**Alexander Baptiste**

Contact Phone Number

**919-994-6223**

Contact Email Address

**alexander.baptiste@credit-suisse.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer segregated funds required:% ; or **5**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer segregated funds required between:% and%. **0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of customer secured funds required:% ; or **5**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer secured funds required between:% and%. **0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required:% ; or **5**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between:% and%. **0 0**

Attach supporting documents CH

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**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **3,274,888,088** [7315]
  - B. Securities (at market) **918,710,734** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-1,321,693,829** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **13,563,608** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-9,068,762** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **2,876,399,839** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **273,354,868** [7351]  
Less: amount offset by customer owned securities **-272,885,497** [7352] **469,371** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **2,876,869,210** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **2,876,869,211** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **49,503,068** [7500]
  - B. Other banks qualified under Regulation 30.7 **256,500,404** [7520] **306,003,472** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **918,710,734** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **918,710,734** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **0** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **0** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **0** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash **4,034,365,244** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-1,416,856,567** [7720]
  - D. Value of long option contracts **13,563,608** [7730]
  - E. Value of short option contracts **-9,068,762** [7735] **2,622,003,523** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **3,846,717,729** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **969,848,518** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **143,843,461** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **826,005,057** [7785]

**INITIAL****End Date:1/19/2022****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/20/2022****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>1,921,297,197</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>898,183,023</u></b> [7020]                                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-162,002,332</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>111,148,197</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-99,855,451</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,668,770,634</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>57,590,253</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-56,477,445</u></b> [7047] <b><u>1,112,808</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,669,883,442</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>474,778,814</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>631,708,087</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,524,472,621</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>266,474,936</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-15,109,505</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>111,148,197</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-99,855,451</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>155,085</u></b> [7140]                                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,893,772,784</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>223,889,342</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>133,494,172</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>90,395,170</u></b> [7198]                                 |
|     | Excess  |   |

**INITIAL****End Date:1/19/2022****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/20/2022****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   | <b><u>5,802,023,556</u></b> [8500]                            |
|                                     | B. Securities (at market)   | <b><u>1,576,323,710</u></b> [8510]                            |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-723,508,149</u></b> [8520]                             |
| 3.                                  | Cleared swaps options   |   |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]  |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>6,654,839,117</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>224,291,836</u></b> [8560]                              |
|                                     | Less: amount offset by customer owned securities  | <b><u>-224,277,543</u></b> [8570] <b><u>14,293</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>6,654,853,410</u></b> [8590]                            |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>542,689,558</u></b> [8600]                              |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8610]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>96,986,206</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>5,365,525,579</u></b> [8630]                            |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8640]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>1,479,337,504</u></b> [8650]                            |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-215,397,817</u></b> [8660]                             |
| 10.                                 | Cleared swaps options   |   |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]  |
| 11.                                 | Net equities with other FCMs  |   |
|                                     | A. Net liquidating equity   | <b><u>0</u></b> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]  |
| 12.                                 | Cleared swaps customer funds on hand  |   |
|                                     | A. Cash   | <b><u>0</u></b>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0 0</u></b> [8715]                                      |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>7,269,141,030</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>614,287,620</u></b> [8730]                              |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>332,742,671</u></b> [8760]                              |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>281,544,949</u></b> [8770]                              |