WINJAMMER FILING

INITIAL End Date:1/31/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/1/2022 INITIAL End Date:1/31/2022 Firm Name:Credit Suisse Securities (USA) LLC

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

Submit Date:2/1/2022

Daily Segregation - Cover Page

iy Segregation - Cover Fage	
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>5</u>
c. Dollar amount range between:and; or	0 5 0 0
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> <u>5</u>
b. Minimum percentage of customer secured funds required:% ; or	
c. Dollar amount range between:and; or	<u>o o</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> 5
b. Minimum percentage of cleared swaps customer collateral required:% ; or	
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> 0

Attach supporting documents CH

INITIAL End Date:1/31/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/1/2022

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	<u>0</u> [7305]
	government or a rule of a self-regulatory organization authorized thereunder	<u> </u>
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	3,332,569,540 [7315]
	B. Securities (at market)	<u>915,635,807</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-1,328,031,463</u> [7325]
3.	Exchange traded options	<u></u> [: 0_0]
-	a. Market value of open option contracts purchased on a foreign board of trade	<u>6,384,873</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-4,674,100</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,921,884,657</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>199,586,860</u> [7351]
0.	Less: amount offset by customer owned securities	<u>-199,583,892</u> [7352] 2,968 [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<u>2,921,887,625</u> [7355]
0.	Method (add lines 4 and 5)	<u>2,321,001,025</u> [7303]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	2,921,887,625 [7360]
<i>'</i> .	6.	<u>2,921,887,825</u> [7308]
	U. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
1.	A. Banks located in the United States	11 515 611 [7500]
		<u>11,515,611</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>127,217,681</u> [7520] <u>138,733,292</u>
2.	Converting	[7530]
Ζ.	Securities	045 COE 007 [7540]
	A. In safekeeping with banks located in the United States	<u>915,635,807</u> [7540]
2	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>915,635,807</u> [7570]
3.	Equities with registered futures commission merchants	• [7500]
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>o</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>o</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
_	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	4,378,377,249 [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-1,426,271,406</u> [7720]
	D. Value of long option contracts	<u>6,384,873</u> [7730]
	E. Value of short option contracts	-4,674,100 [7735]2,953,816,616
		[7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	4,008,185,715 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	1,086,298,090 [7380]
	Page 1 from Line 8)	
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>146,094,381</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	940,203,709 [7785]

INITIAL End Date:1/31/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/1/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash **1,899,661,963** [7010] B. Securities (at market) 872,495,023 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market <u>-147,794,147</u> [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market **121,666,694** [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -75,193,826 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) **2,670,835,707** [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 45,461,617 [7045] Less: amount offset by customer securities -45,402,307 [7047]59,310 [7050] 6. Amount required to be segregated (add lines 4 and 5) **2,670,895,017** [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 562,546,269 [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 676,892,844 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash **1,338,104,961** [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 **195,602,179** [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 49,750,340 [7130] 10. Exchange traded options A. Value of open long option contracts **121,666,694** [7132] B. Value of open short option contracts -75,193,826 [7133] 11. Net equities with other FCMs A. Net liquidating equity 145,713 [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) **2,869,515,174** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) **198,620,157** [7190] 15. Management Target Amount for Excess funds in segregation **133,544,751** [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 65,075,406 [7198] Excess

INITIAL End Date:1/31/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/1/2022 Daily Segregation - Swaps Statement

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements 1. Net ledger balance A. Cash 5.782.839.657 (8500) B. Securities (at market) 1.683.363.031 (8510) 2. Net unrealized profit (loss) in open cleared swaps 1.021.686.489 (8500) 3. Cleared swaps options 1.021.686.489 (8500) 4. Market value of open cleared swaps option contracts granted (sold) 9 (8530) 4. Net Equity (deficit) (add lines 1, 2, and 3) 5.282.816.189 (8560) 5. Accounts liquidating to ustomer owned securities 5.329.525.918 (8500) 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 5.329.525.918 (8500) 7. Deposite in cleared swaps customer segregated accounts with 226.667.967 (16570)(9.719 (5500)) 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) 9 (8610) 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) 9 (8640) 9. Net settiment form (u) derivatives clearing organizations 1.439.201.313 (8650) 10. Cleared swaps options contracts 9 (8670) 8. Value of open cleared swaps sustomers in lieu of cash (at market) 9 (8670) 9. Value of open cleared swaps sustomers in lieu of cash (at market)		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
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