

**WINJAMMER FILING**

**INITIAL**

**End Date:3/31/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/1/2022**

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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 | <u>0</u> [7305]                               |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |   |
| A. Cash   | <u>3,283,761,850</u> [7315]                   |
| B. Securities (at market)   | <u>33,102,971</u> [7317]                      |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-1,341,288,737</u> [7325]                  |
| 3. Exchange traded options  |   |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>9,862,342</u> [7335]                       |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>0</u> [7337]                               |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>1,985,438,426</u> [7345]                   |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>9,016,632</u> [7351]                       |
| Less: amount offset by customer owned securities  | <u>-9,004,382</u> [7352] <u>12,250</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>1,985,450,676</u> [7355]                   |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>1,985,450,676</u> [7360]                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |   |
|--|---|
| 1. Cash in banks   |   |
| A. Banks located in the United States  | <u>13,384,571</u> [7500]                            |
| B. Other banks qualified under Regulation 30.7   | <u>281,966,768</u> [7520] <u>295,351,339</u> [7530] |
| 2. Securities  |   |
| A. In safekeeping with banks located in the United States  | <u>33,102,971</u> [7540]                            |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>33,102,971</u> [7570]            |
| 3. Equities with registered futures commission merchants   |   |
| A. Cash  | <u>0</u> [7580]                                     |
| B. Securities  | <u>0</u> [7590]                                     |
| C. Unrealized gain (loss) on open futures contracts  | <u>0</u> [7600]                                     |
| D. Value of long option contracts  | <u>0</u> [7610]                                     |
| E. Value of short option contracts   | <u>0</u> [7615] <u>0</u> [7620]                     |
| 4. Amounts held by clearing organizations of foreign boards of trade                                       |   |
| A. Cash  | <u>0</u> [7640]                                     |
| B. Securities  | <u>0</u> [7650]                                     |
| C. Amount due to (from) clearing organization - daily variation  | <u>0</u> [7660]                                     |
| D. Value of long option contracts  | <u>0</u> [7670]                                     |
| E. Value of short option contracts   | <u>0</u> [7675] <u>0</u> [7680]                     |
| 5. Amounts held by members of foreign boards of trade  |   |
| A. Cash  | <u>3,364,213,270</u> [7700]                         |
| B. Securities  | <u>0</u> [7710]                                     |
| C. Unrealized gain (loss) on open futures contracts  | <u>-1,432,413,026</u> [7720]                        |
| D. Value of long option contracts  | <u>9,862,342</u> [7730]                             |
| E. Value of short option contracts   | <u>0</u> [7735] <u>1,941,662,586</u> [7740]         |
| 6. Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                                     |
| 7. Segregated funds on hand  | <u>0</u> [7765]                                     |
| 8. Total funds in separate section 30.7 accounts   | <u>2,270,116,896</u> [7770]                         |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>284,666,220</u> [7380]                           |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <u>99,272,534</u> [7780]                            |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <u>185,393,686</u> [7785]                           |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>727,235,651</u> [7010]                     |
|     | B. Securities (at market)   | <u>403,468,324</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-73,444,636</u> [7030]                     |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>89,105,484</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-66,648,127</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>1,079,716,696</u> [7040]                   |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>5,010,178</u> [7045]                       |
|     | Less: amount offset by customer securities  | <u>-4,976,798</u> [7047] <u>33,380</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>1,079,750,076</u> [7060]                   |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>104,536,539</u> [7070]                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>376,829,146</u> [7090]                     |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>729,478,066</u> [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 market) | <u>26,639,178</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-3,847,375</u> [7130]                      |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>89,105,484</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-66,648,127</u> [7133]                     |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>155,803</u> [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 market) | <u>0</u> [7170]                               |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                               |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>1,256,248,714</u> [7180]                   |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>176,498,638</u> [7190]                     |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>53,987,504</u> [7194]                      |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>122,511,134</u> [7198]                     |

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|  |   |
|--|---|
| Cleared Swaps Customer Requirements  |   |
| 1. Net ledger balance  |   |
| A. Cash  | <u>5,442,116,971</u> [8500]                   |
| B. Securities (at market)  | <u>297,702,728</u> [8510]                     |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-1,923,266,274</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>3,816,553,425</u> [8550]                   |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>20,724,742</u> [8560]                      |
| Less: amount offset by customer owned securities   | <u>-20,723,533</u> [8570] <u>1,209</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>3,816,554,634</u> [8590]                   |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>505,117,099</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>68,616,907</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>3,667,669,948</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>229,085,821</u> [8650]                     |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>86,112,207</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> [8715]                               |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>4,556,601,982</u> [8720]                   |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>740,047,348</u> [8730]                     |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>190,827,732</u> [8760]                     |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>549,219,616</u> [8770]                     |