

**WINJAMMER FILING**

**INITIAL**

**End Date:5/24/2022**

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

**Form:Daily Seg - FOCUS II**

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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>2,434,324,487</u> [7315]                         |
|     | B. Securities (at market)   | <u>9,879,303</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-1,596,330,253</u> [7325]                        |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>125</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>847,873,662</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>59,348,341</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-55,372,088</u> [7352] <u>3,976,253</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>851,849,915</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>851,849,915</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>13,891,019</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>127,670,825</u> [7520] <u>141,561,844</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>9,879,303</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>9,879,303</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>2,557,683,632</u> [7700]                         |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,687,001,125</u> [7720]                        |
|     | D. Value of long option contracts   | <u>125</u> [7730]                                   |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>870,682,632</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>1,022,123,779</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>170,273,864</u> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>42,592,496</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>127,681,368</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>176,488,506</u> [7010]                    |
|     | B. Securities (at market)   | <u>128,185,112</u> [7020]                    |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>5,229,039</u> [7030]                      |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>21,187,295</u> [7032]                     |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-22,573,643</u> [7033]                    |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>308,516,309</u> [7040]                    |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,847,635</u> [7045]                      |
|     | Less: amount offset by customer securities  | <u>-1,846,047</u> [7047] <u>1,588</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>308,517,897</u> [7060]                    |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>66,293,279</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>127,310,713</u> [7090]                    |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>298,644,280</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>874,399</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>7,399,627</u> [7130]                      |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>21,187,295</u> [7132]                     |
|     | B. Value of open short option contracts   | <u>-22,573,643</u> [7133]                    |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>0</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>499,135,950</u> [7180]                    |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>190,618,053</u> [7190]                    |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>15,425,895</u> [7194]                     |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>175,192,158</u> [7198]                    |
|     | Excess  |  |

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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 <b><u>4,712,288,537</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>90,755,042</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-2,701,195,048</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>-334,938</u></b> [8540]                              |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>2,101,513,593</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>99,140,485</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-98,251,462</u></b> [8570] <b><u>889,023</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>2,102,402,616</u></b> [8590]              |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>187,812,803</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>1,008,988</u></b> [8620]             |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>2,585,728,749</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>89,746,054</u></b> [8650]            |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-66,348,838</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>-334,938</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>2,797,612,818</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>695,210,202</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>105,120,131</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>590,090,071</u></b> [8770] |