

**WINJAMMER FILING**

**INITIAL**

**End Date:8/2/2023**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/3/2023**

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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>-233,171</u> [7315]                 |
| B. Securities (at market)   | <u>1,245,808</u> [7317]                |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-57,563</u> [7325]                  |
| 3. Exchange traded options  |  |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>0</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>955,074</u> [7345]                  |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>290,733</u> [7351]                  |
| Less: amount offset by customer owned securities  | <u>-290,733</u> [7352] <u>0</u> [7354] |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>955,074</u> [7355]                  |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>955,075</u> [7360]                  |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |  |
|--|--|
| 1. Cash in banks   |  |
| A. Banks located in the United States  | <u>10,559,667</u> [7500]                         |
| B. Other banks qualified under Regulation 30.7   | <u>2,874,952</u> [7520] <u>13,434,619</u> [7530] |
| 2. Securities  |  |
| A. In safekeeping with banks located in the United States  | <u>1,245,808</u> [7540]                          |
| B. In safekeeping with other banks qualified under Regulation 30.7   | <u>0</u> [7560] <u>1,245,808</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>2,547,975</u> [7700]                          |
| B. Securities  | <u>0</u> [7710]                                  |
| C. Unrealized gain (loss) on open futures contracts  | <u>-2,075,961</u> [7720]                         |
| D. Value of long option contracts  | <u>0</u> [7730]                                  |
| E. Value of short option contracts   | <u>0</u> [7735] <u>472,014</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>15,152,441</u> [7770]                         |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>14,197,366</u> [7380]                         |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts                            | <u>47,754</u> [7780]                             |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                     | <u>14,149,612</u> [7785]                         |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>-38,583,913</u></b> [7010]                 |
|     | B. Securities (at market)   | <b><u>220,640,481</u></b> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>21,392,308</u></b> [7030]                  |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,161,396</u></b> [7032]                   |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-6,492,396</u></b> [7033]                  |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>200,117,876</u></b> [7040]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>20,326,403</u></b> [7045]                  |
|     | Less: amount offset by customer securities  | <b><u>-20,326,403</u></b> [7047] <b>0</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>200,117,876</u></b> [7060]                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>9,493,575</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>0</u></b> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>8,918,924</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>220,640,481</u></b> [7120]                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>1,997,847</u></b> [7130]                   |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>3,161,396</u></b> [7132]                   |
|     | B. Value of open short option contracts   | <b><u>-6,492,396</u></b> [7133]                  |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>0</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>237,719,827</u></b> [7180]                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>37,601,951</u></b> [7190]                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>10,005,894</u></b> [7194]                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>27,596,057</u></b> [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 <u>0</u> [8500]   |
|                                     | B. Securities (at market) <u>0</u> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <u>0</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>0</u> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]                       |
|                                     | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]                        |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <u>4,292,450</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>0</u> [8620]                   |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                |
|                                     | A. Cash <u>0</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> [8650]                   |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <u>0</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>4,292,450</u> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>4,292,450</u> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>1</u> [8760]                          |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>4,292,449</u> [8770] |