

# WINJAMMER FILING

INITIAL

End Date:5/11/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/12/2020

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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**

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

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

**0**  
**5**  
**0 0**  
**0 0**

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

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

**0**  
**5**  
**0 0**  
**0 0**

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

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

**0**  
**5**  
**0 0**  
**0 0**

Attach supporting documents

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## 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

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash 2,991,011,422 [7315]
  - B. Securities (at market) 1,226,208,878 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 27,949,898 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 5,846,826 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -946,709 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 4,250,070,315 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 93,231,621 [7351]
- Less: amount offset by customer owned securities -92,768,759 [7352] 462,862 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,250,533,177 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,250,533,179 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 13,156,635 [7500]
  - B. Other banks qualified under Regulation 30.7 604,923,386 [7520] 618,080,021 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 1,226,208,878 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 1,226,208,878 [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 2,807,854,062 [7700]
  - B. Securities 0 [7710]
  - C. Unrealized gain (loss) on open futures contracts 29,665,140 [7720]
  - D. Value of long option contracts 5,846,826 [7730]
  - E. Value of short option contracts -946,709 [7735] 2,842,419,319 [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 4,686,708,218 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 436,175,039 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 212,526,659 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 223,648,380 [7785]

**INITIAL****End Date:5/11/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/12/2020****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>5,220,977,504</u> [7010]                        |
|     | B. Securities (at market)   | <u>2,389,682,597</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,214,616,179</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>331,239,236</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-509,436,152</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,647,079,364</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>201,544,509</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-199,416,018</u> [7047] <u>2,128,491</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,649,207,855</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>892,430,628</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>1,177,708,382</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,077,303,820</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>1,211,974,216</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>17,087,727</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>331,239,236</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-509,436,152</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>596,956</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>9,198,904,813</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>549,696,958</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>432,460,393</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>117,236,565</u> [7198]                          |
|     | Excess  |  |

**INITIAL****End Date:5/11/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/12/2020****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>10,313,568,967</u> [8500]                        |
|     | B. Securities (at market)  | <u>4,510,591,685</u> [8510]                         |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <u>-1,157,054,085</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>13,667,106,567</u> [8550]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>136,249,232</u> [8560]                           |
|     | Less: amount offset by customer owned securities   | <u>-126,243,718</u> [8570] <u>10,005,514</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>13,677,112,081</u> [8590]                        |
|     | Funds in Cleared Swaps Customer Segregated Accounts  |   |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |   |
|     | A. Cash  | <u>906,065,566</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>816,258,053</u> [8620]                           |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |   |
|     | A. Cash  | <u>9,129,738,679</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>3,694,333,632</u> [8650]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <u>177,810,598</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>14,724,206,528</u> [8720]                        |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>1,047,094,448</u> [8730]                         |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>683,855,604</u> [8760]                           |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>363,238,844</u> [8770]                           |