

**WINJAMMER FILING**

**INITIAL**

**End Date:5/15/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/18/2020**

**INITIAL**

**End Date:5/15/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/18/2020**

**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

**INITIAL**

**End Date:5/15/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/18/2020**

**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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **3,102,015,298** [7315]
  - B. Securities (at market) **1,166,393,420** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **18,711,495** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **4,347,465** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-480,312** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,290,987,366** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **39,002,795** [7351]  
Less: amount offset by customer owned securities **-34,138,711** [7352] **4,864,084** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,295,851,450** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,295,851,450** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **89,613,663** [7500]
  - B. Other banks qualified under Regulation 30.7 **586,155,094** [7520] **675,768,757** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **1,166,393,420** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,166,393,420** [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 **2,787,823,957** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **20,426,738** [7720]
  - D. Value of long option contracts **4,347,465** [7730]
  - E. Value of short option contracts **-480,312** [7735] **2,812,117,848** [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 **4,654,280,025** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **358,428,575** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **214,792,573** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **143,636,002** [7785]

**INITIAL****End Date:5/15/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/18/2020****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                               |
|-----|---------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                               |
|     | A. Cash                                                                                     | <b><u>5,011,227,837</u></b> [7010]                            |
|     | B. Securities (at market)                                                                   | <b><u>2,355,981,405</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,255,537,931</u></b> [7030]                            |
| 3.  | Exchange traded options                                                                     |                                                               |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>332,550,298</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-509,417,201</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>8,445,880,270</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>92,860,271</u></b> [7045]                               |
|     | Less: amount offset by customer securities                                                  | <b><u>-92,619,092</u></b> [7047] <b><u>241,179</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>8,446,121,449</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                               |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                               |
|     | A. Cash                                                                                     | <b><u>848,436,402</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>1,231,010,373</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                               |
|     | A. Cash                                                                                     | <b><u>5,993,096,078</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>1,124,971,031</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-10,910,872</u></b> [7130]                              |
| 10. | Exchange traded options                                                                     |                                                               |
|     | A. Value of open long option contracts                                                      | <b><u>332,550,298</u></b> [7132]                              |
|     | B. Value of open short option contracts                                                     | <b><u>-509,417,201</u></b> [7133]                             |
| 11. | Net equities with other FCMs                                                                |                                                               |
|     | A. Net liquidating equity                                                                   | <b><u>544,392</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>9,010,280,501</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>564,159,052</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>422,306,072</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>141,852,980</u></b> [7198]                              |
|     | Excess                                                                                      |                                                               |

INITIAL

End Date:5/15/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:5/18/2020

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>10,885,175,204</u> [8500]                       |
| B. Securities (at market)                                                                                                                  | <u>4,417,194,291</u> [8510]                        |
| 2. Net unrealized profit (loss) in open cleared swaps                                                                                      | <u>-1,444,533,870</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>13,857,835,625</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <u>97,843,335</u> [8560]                           |
| Less: amount offset by customer owned securities                                                                                           | <u>-73,668,664</u> [8570] <u>24,174,671</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>13,882,010,296</u> [8590]                       |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                    |
| A. Cash                                                                                                                                    | <u>1,138,051,704</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>780,544,103</u> [8620]                          |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                    |
| A. Cash                                                                                                                                    | <u>9,275,355,722</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>3,636,650,189</u> [8650]                        |
| 9. Net settlement from (to) derivatives clearing organizations                                                                             | <u>118,047,467</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>14,948,649,185</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                         | <u>1,066,638,889</u> [8730]                        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                                                         | <u>694,100,515</u> [8760]                          |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management                                        | <u>372,538,374</u> [8770]                          |