

**WINJAMMER FILING**

**INITIAL**

**End Date:7/14/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:7/15/2020**

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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**

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

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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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **2,739,036,472** [7315]
  - B. Securities (at market) **1,372,605,869** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **518,813,261** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **6,474,240** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-889,852** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,636,039,990** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **128,360,761** [7351]  
Less: amount offset by customer owned securities **-127,519,258** [7352] **841,503** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,636,881,493** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,636,881,493** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

- 1. Cash in banks
  - A. Banks located in the United States **26,418,519** [7500]
  - B. Other banks qualified under Regulation 30.7 **350,877,386** [7520] **377,295,905** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **1,372,605,869** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,372,605,869** [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 **3,059,618,044** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **520,995,812** [7720]
  - D. Value of long option contracts **6,474,240** [7730]
  - E. Value of short option contracts **-889,852** [7735] **3,586,198,244** [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 **5,336,100,018** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **699,218,525** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **231,844,075** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **467,374,450** [7785]

**INITIAL****End Date:7/14/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:7/15/2020****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>5,908,495,287</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,826,193,167</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-121,924,970</u></b> [7030]                             |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>280,750,388</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-328,508,852</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>7,565,005,020</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>99,541,470</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-98,820,639</u></b> [7047] <b><u>720,831</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>7,565,725,851</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>463,044,235</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>1,395,014,932</u></b> [7090]                            |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>5,782,073,188</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>431,178,235</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>20,630,366</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>280,750,388</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-328,508,852</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>1,005,462</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>8,045,187,954</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>479,462,103</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>378,286,292</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>101,175,811</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  | <b><u>10,155,283,755</u></b> [8500]                            |
|                                     | B. Securities (at market)  | <b><u>4,349,725,660</u></b> [8510]                             |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps   | <b><u>-906,949,880</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>0</u></b> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)   | <b><u>13,598,059,535</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>216,226,934</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities   | <b><u>-216,018,207</u></b> [8570] <b><u>208,727</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>13,598,268,262</u></b> [8590]                            |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |  |
|                                     | A. Cash  | <b><u>693,047,367</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>777,489,440</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|                                     | A. Cash  | <b><u>9,577,463,669</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>3,572,236,220</u></b> [8650]                             |
| 9.                                  | Net settlement from (to) derivatives clearing organizations  | <b><u>73,028,860</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>0</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>14,693,265,556</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>1,094,997,294</u></b> [8730]                             |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>679,913,413</u></b> [8760]                               |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>415,083,881</u></b> [8770]                               |