

# WINJAMMER FILING

INITIAL

End Date:8/14/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:8/17/2020

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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

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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

**INITIAL****End Date:8/14/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:8/17/2020****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                           | <u>0</u> [7305]                                     |
|   | A. Cash   | <u>2,525,940,879</u> [7315]                         |
|   | B. Securities (at market)   | <u>1,459,669,314</u> [7317]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>569,497,608</u> [7325]                           |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>2,446,765</u> [7335]                             |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-651,397</u> [7337]                              |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,556,903,169</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>165,823,062</u> [7351]                           |
|   | Less: amount offset by customer owned securities  | <u>-158,618,447</u> [7352] <u>7,204,615</u> [7354]  |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,564,107,784</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,564,107,784</u> [7360]                         |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>69,300,694</u> [7500]                            |
|   | B. Other banks qualified under Regulation 30.7  | <u>272,792,568</u> [7520] <u>342,093,262</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>1,459,669,314</u> [7540]                         |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,459,669,314</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>3,247,586,285</u> [7700]                         |
|   | B. Securities   | <u>0</u> [7710]                                     |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>572,217,154</u> [7720]                           |
|   | D. Value of long option contracts   | <u>2,446,765</u> [7730]                             |
|   | E. Value of short option contracts  | <u>-651,397</u> [7735] <u>3,821,598,807</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>5,623,361,383</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>1,059,253,599</u> [7380]                         |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>228,205,389</u> [7780]                           |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>831,048,210</u> [7785]                           |

**INITIAL****End Date:8/14/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:8/17/2020****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,824,294,564</u> [7010]                       |
|     | B. Securities (at market)   | <u>2,058,424,776</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>340,885,893</u> [7030]                         |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>258,665,314</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-282,995,915</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>7,199,274,632</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>47,650,632</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-46,128,067</u> [7047] <u>1,522,565</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>7,200,797,197</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>402,143,834</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>1,591,080,178</u> [7090]                       |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>5,214,712,516</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>467,344,598</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>17,890,013</u> [7130]                          |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>258,665,314</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-282,995,915</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>1,123,052</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>7,669,963,590</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>469,166,393</u> [7190]                         |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>360,039,860</u> [7194]                         |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>109,126,533</u> [7198]                         |
|     | Excess  |   |

**INITIAL****End Date:8/14/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:8/17/2020****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>9,552,040,214</u> [8500]                      |
| B. Securities (at market)   | <u>4,023,885,876</u> [8510]                      |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>-222,560,352</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>13,353,365,738</u> [8550]                     |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>154,508,739</u> [8560]                        |
| Less: amount offset by customer owned securities  | <u>-153,882,416</u> [8570] <u>626,323</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>13,353,992,061</u> [8590]                     |
| Funds in Cleared Swaps Customer Segregated Accounts   |  |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |
| A. Cash   | <u>875,506,222</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>725,954,827</u> [8620]                        |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
| A. Cash   | <u>9,268,187,439</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>3,297,931,049</u> [8650]                      |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>37,606,465</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>14,205,186,002</u> [8720]                     |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>851,193,941</u> [8730]                        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>667,699,603</u> [8760]                        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>183,494,338</u> [8770]                        |