

# WINJAMMER FILING

**INITIAL**

**End Date:9/1/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/2/2020**

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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

**INITIAL****End Date:9/1/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:9/2/2020****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

**0** [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

**3,176,188,119** [7315]

B. Securities (at market)

**1,471,414,889** [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

**200,667,330** [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

**2,354,595** [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

**-263,529** [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

**4,850,361,404** [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

**68,202,889** [7351]

Less: amount offset by customer owned securities

**-65,457,533** [7352] **2,745,356** [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

**4,853,106,760** [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**4,853,106,760** [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

**122,401,869** [7500]

B. Other banks qualified under Regulation 30.7

**519,468,328** [7520] **641,870,197** [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

**1,471,414,889** [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

**0** [7560] **1,471,414,889** [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

**3,585,637,981** [7700]

B. Securities

**0** [7710]

C. Unrealized gain (loss) on open futures contracts

**203,112,196** [7720]

D. Value of long option contracts

**2,354,595** [7730]

E. Value of short option contracts

**-263,529** [7735] **3,790,841,243** [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

**5,904,126,329** [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

**1,051,019,569** [7380]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

**242,655,338** [7780]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

**808,364,231** [7785]

**INITIAL****End Date:9/1/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:9/2/2020****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,689,791,224</u> [7010]
	B. Securities (at market)	<u>2,055,752,096</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>337,709,234</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>295,118,429</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-249,391,839</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,128,979,144</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>70,284,780</u> [7045]
	Less: amount offset by customer securities	<u>-68,281,100</u> [7047] <u>2,003,680</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,130,982,824</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>539,221,650</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>1,445,881,250</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>5,001,291,944</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>609,870,846</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-51,252,098</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>295,118,429</u> [7132]
	B. Value of open short option contracts	<u>-249,391,839</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,105,060</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>7,591,845,242</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>460,862,418</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>356,549,141</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>104,313,277</u> [7198]
	Excess	

**INITIAL****End Date:9/1/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:9/2/2020****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>9,356,139,257</u> [8500]
	B. Securities (at market)	<u>3,989,038,973</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-111,449,446</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>13,233,728,784</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>78,347,731</u> [8560]
	Less: amount offset by customer owned securities	<u>-78,187,822</u> [8570] <u>159,909</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>13,233,888,693</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>919,137,363</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>759,868,042</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,142,318,193</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>3,229,170,931</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>26,405,732</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>14,076,900,261</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>843,011,568</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>661,694,435</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>181,317,133</u> [8770]