

# WINJAMMER FILING

INITIAL

End Date:9/21/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:9/22/2020

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**Daily Segregation - Cover Page**

Name of Company

**Credit Suisse Securities (USA)**  
**LLC**

Contact Name

**Alexander Baptiste**

Contact Phone Number

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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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>3,209,760,320</u> [7315]
	B. Securities (at market)	<u>1,390,888,509</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>279,062,649</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>5,815,613</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-611,572</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,884,915,519</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>176,363,993</u> [7351]
	Less: amount offset by customer owned securities	<u>-172,178,767</u> [7352] <u>4,185,226</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,889,100,745</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,889,100,745</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>83,357,263</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>332,668,800</u> [7520] <u>416,026,063</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,390,888,509</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,390,888,509</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>3,913,918,146</u> [7700]
	B. Securities	<u>0</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>280,777,892</u> [7720]
	D. Value of long option contracts	<u>5,815,613</u> [7730]
	E. Value of short option contracts	<u>-611,572</u> [7735] <u>4,199,900,079</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>6,006,814,651</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>1,117,713,906</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>244,455,037</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>873,258,869</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u><b>4,548,755,655</b></u> [7010]
	B. Securities (at market)	<u><b>1,987,543,772</b></u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u><b>254,271,810</b></u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u><b>171,244,313</b></u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u><b>-201,262,938</b></u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u><b>6,760,552,612</b></u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u><b>181,940,575</b></u> [7045]
	Less: amount offset by customer securities	<u><b>-181,083,729</b></u> [7047] <u><b>856,846</b></u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u><b>6,761,409,458</b></u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u><b>466,728,079</b></u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u><b>0</b></u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u><b>1,192,287,944</b></u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u><b>4,809,962,989</b></u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u><b>0</b></u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u><b>795,255,828</b></u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u><b>-9,489,253</b></u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u><b>171,244,313</b></u> [7132]
	B. Value of open short option contracts	<u><b>-201,262,938</b></u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u><b>962,970</b></u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u><b>0</b></u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u><b>0</b></u> [7170]
12.	Segregated funds on hand	<u><b>0</b></u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u><b>7,225,689,932</b></u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u><b>464,280,474</b></u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u><b>338,070,473</b></u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u><b>126,210,001</b></u> [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	<u>8,892,898,907</u> [8500]
	B. Securities (at market)	<u>3,655,194,202</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>127,800,717</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>12,675,893,826</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>113,433,070</u> [8560]
	Less: amount offset by customer owned securities	<u>-105,972,036</u> [8570] <u>7,461,034</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>12,683,354,860</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>822,128,429</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>680,423,790</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,057,423,976</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>2,974,770,412</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>42,654,921</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> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>13,577,401,528</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>894,046,668</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>634,167,743</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>259,878,925</u> [8770]