

**WINJAMMER FILING**

**INITIAL**

**End Date:10/25/2024**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/28/2024**

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**Daily Segregation - Cover Page**

|                       |                                       |
|-----------------------|---------------------------------------|
| Name of Company       | <u>Credit Suisse Securities (USA)</u> |
| Contact Name          | <u>LLC</u>                            |
| Contact Phone Number  | <u>Kent Johnson</u>                   |
| Contact Email Address | <u>919-994-5578</u>                   |
|                       | <u>kent.johnson@credit-suisse.com</u> |

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 0
- 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 0
- 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 0
- c. Dollar amount range between:and; or 0 0
- d. Percentage range of cleared swaps customer collateral required between:% and%. 0 0

Current ANC: on 2,211,389,470 24-OCT-2024

Broker Dealer Minimum 1,500,000

Debit/Deficit - Customers Current Amount Gross Amount

Domestic Debit/Deficit 0

Foreign Debit/Deficit 0 0

Debit/Deficit - Non Customers Current Amount Gross Amount

Domestic Debit/Deficit 0 0

Foreign Debit/Deficit 0 0

Proprietary Profit/Loss

Domestic Profit/Loss 0

Foreign Profit/Loss 0

Proprietary Open Trade Equity

Domestic OTE 0

Foreign OTE 0

SPAN

Customer SPAN Calculation 0

Non-Customer SPAN Calculation 0

Proprietary Capital Charges 0

Minimum Dollar Amount Requirement 1,000,000 [7465]

Other NFA Dollar Amount Requirement 0 [7475]

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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 | 0 [7305]          |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |                   |
|    | A. Cash   | 0 [7315]          |
|    | B. Securities (at market)   | 0 [7317]          |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | 0 [7325]          |
| 3. | Exchange traded options   |                   |
|    | a. Market value of open option contracts purchased on a foreign board of trade  | 0 [7335]          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade  | 0 [7337]          |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | 0 [7345]          |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount   | 0 [7351]          |
|    | Less: amount offset by customer owned securities  | 0 [7352] 0 [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | 0 [7355]          |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | 0 [7360]          |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |                   |
|-----|---|-------------------|
| 1.  | Cash in banks   |                   |
|     | A. Banks located in the United States   | 0 [7500]          |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] 0 [7530] |
| 2.  | Securities  |                   |
|     | A. In safekeeping with banks located in the United States   | 0 [7540]          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] 0 [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   | 0 [7700]          |
|     | B. Securities   | 0 [7710]          |
|     | C. Unrealized gain (loss) on open futures contracts   | 0 [7720]          |
|     | D. Value of long option contracts   | 0 [7730]          |
|     | E. Value of short option contracts  | 0 [7735] 0 [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   | 0 [7770]          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 0 [7380]          |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | 0 [7780]          |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | 0 [7785]          |

**INITIAL****End Date:10/25/2024****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:10/28/2024****Daily Segregation - Segregation Statement**

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

|     |   |                   |
|-----|---|-------------------|
| 1.  | Net ledger balance  |                   |
|     | A. Cash   | 0 [7010]          |
|     | B. Securities (at market)   | 0 [7020]          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | 0 [7030]          |
| 3.  | Exchange traded options   |                   |
|     | A. Add market value of open option contracts purchased on a contract market                 | 0 [7032]          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | 0 [7033]          |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | 0 [7040]          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | 0 [7045]          |
|     | Less: amount offset by customer securities  | 0 [7047] 0 [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | 0 [7060]          |
|     | FUNDS IN SEGREGATED ACCOUNTS  |                   |
| 7.  | Deposited in segregated funds bank accounts   |                   |
|     | A. Cash   | 0 [7070]          |
|     | B. Securities representing investments of customers' funds (at market)                      | 0 [7080]          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 [7090]          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                   |
|     | A. Cash   | 0 [7100]          |
|     | B. Securities representing investments of customers' funds (at market)                      | 0 [7110]          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 [7120]          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | 0 [7130]          |
| 10. | Exchange traded options   |                   |
|     | A. Value of open long option contracts  | 0 [7132]          |
|     | B. Value of open short option contracts   | 0 [7133]          |
| 11. | Net equities with other FCMs  |                   |
|     | A. Net liquidating equity   | 0 [7140]          |
|     | B. Securities representing investments of customers' funds (at market)                      | 0 [7160]          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | 0 [7170]          |
| 12. | Segregated funds on hand  | 0 [7150]          |
| 13. | Total amount in segregation (add lines 7 through 12)  | 0 [7180]          |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | 0 [7190]          |
| 15. | Management Target Amount for Excess funds in segregation                                    | 0 [7194]          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | 0 [7198]          |
|     | Excess  |                   |

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**Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin **0** [9100]
- Total gross margin deficiencies - Secured Funds Origin **0** [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin **0** [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin **0** [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.

Daily margin cob 10-25-2024.xlsx

**Virtual Currency**

Identify the virtual currency products traded by customers and noncustomers:

Bitcoin futures

**No** [VC05]

Bitcoin options

**No** [VC06]

Ether futures

**No** [VC07]

Micro bitcoin futures

**No** [VC08]

Other:

**No** [VC09] **0** [VC10]

Identify the number of customers with open virtual currency futures/options?

**0** [VC11]

Identify the number of noncustomers with open virtual currency futures/options?

**0** [VC12]

Total open long customer/noncustomer virtual currency derivatives positions:

**0** [VC03]

Total open short customer/noncustomer virtual currency derivatives positions:

**0** [VC04]

Identify the virtual currency products traded for proprietary purposes:

Bitcoin futures

**No** [VC13]

Bitcoin options

**No** [VC14]

Ether futures

**No** [VC15]

Micro bitcoin futures

**No** [VC16]

Other:

**No** [VC17] **0** [VC18]

Total open long proprietary virtual currency derivatives positions:

**0** [VC19]

Total open short proprietary virtual currency derivatives positions:

**0** [VC20]

**Micro**

Identify the micro contracts traded by customers and noncustomers:

Equity

**No** [MC01]

Interest Rate

**No** [MC02]

Metals

**No** [MC03]

Energy

**No** [MC04]

FX Futures

**No** [MC05]

Other

**No** [MC06] **0** [MC07]

Identify the number of customers with open micro contracts?

**0** [MC08]

Identify the number of noncustomers with open micro contracts?

**0** [MC09]

Total open customer/noncustomer long micro positions:

**0** [MC10]

Total open customer/noncustomer short micro positions:

**0** [MC11]

Identify the micro contracts traded for proprietary purposes:

Equity

**No** [MC12]

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Interest Rate

Metals

Energy

FX Futures

Other

Total open long proprietary micro positions:

Total open short proprietary micro positions:

**No** [MC13]

**No** [MC14]

**No** [MC15]

**No** [MC16]

**No** [MC17] **0** [MC18]

**0** [MC19]

**0** [MC20]

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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>0</u> [8500]   |
|                                     | B. Securities (at market) <u>0</u> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <u>0</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>0</u> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>0</u> [8560]               |
|                                     | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]                                |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>0</u> [8590]                |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <u>0</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>0</u> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts        |
|                                     | A. Cash <u>0</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>0</u> [8650]           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <u>0</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>0</u> [8720]                     |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>0</u> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>0</u> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>0</u> [8770] |