

# WINJAMMER FILING

**INITIAL**

**End Date:1/7/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/8/2020**

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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**

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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:1/7/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/8/2020****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

**2,368,829,981** [7315]

B. Securities (at market)

**2,178,342,181** [7317]

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

**-17,477,471** [7325]

## 3. Exchange traded options

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

**4,207,312** [7335]

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

**-1,041,175** [7337]

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

**4,532,860,828** [7345]

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

**33,904,453** [7351]

Less: amount offset by customer owned securities

**-32,712,543** [7352] **1,191,910** [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

**4,534,052,738** [7355]

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

**4,534,052,737** [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

**105,680,337** [7500]

B. Other banks qualified under Regulation 30.7

**410,441,666** [7520] **516,122,003** [7530]

## 2. Securities

A. In safekeeping with banks located in the United States

**2,178,342,181** [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

**0** [7560] **2,178,342,181** [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

**3,595,311,664** [7700]

B. Securities

**0** [7710]

C. Unrealized gain (loss) on open futures contracts

**-17,882,873** [7720]

D. Value of long option contracts

**4,207,312** [7730]

E. Value of short option contracts

**-1,041,175** [7735] **3,580,594,928** [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

**6,275,059,112** [7770]

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

**1,741,006,375** [7380]

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

**226,702,637** [7780]

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

**1,514,303,738** [7785]

**INITIAL****End Date:1/7/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/8/2020****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>2,729,516,031</u> [7010]
	B. Securities (at market)	<u>2,275,215,978</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>525,280,288</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>222,386,693</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-150,147,104</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,602,251,886</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>77,088,295</u> [7045]
	Less: amount offset by customer securities	<u>-76,543,396</u> [7047] <u>544,899</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,602,796,785</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>413,942,531</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>844,627,072</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,144,209,331</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>1,430,588,906</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>64,671,238</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>222,386,693</u> [7132]
	B. Value of open short option contracts	<u>-150,147,104</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>482,629</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>5,970,761,296</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>367,964,511</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>280,139,839</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>87,824,672</u> [7198]
	Excess	

**INITIAL****End Date:1/7/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/8/2020****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>5,804,800,500</u> [8500]
B. Securities (at market)	<u>3,376,179,091</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>2,318,387,969</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>11,499,367,560</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>60,814,576</u> [8560]
Less: amount offset by customer owned securities	<u>-58,378,555</u> [8570] <u>2,436,021</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>11,501,803,581</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>767,390,682</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>792,848,352</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>8,113,022,609</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>2,583,330,739</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>77,540,642</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>12,334,133,024</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>832,329,443</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>575,090,179</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>257,239,264</u> [8770]