

# WINJAMMER FILING

INITIAL

End Date:1/22/2019

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:1/23/2019

**INITIAL**

**End Date:1/22/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/23/2019**

**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:1/22/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/23/2019****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

**2,022,623,736** [7315]

B. Securities (at market)

**1,250,453,607** [7317]

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

**179,264,710** [7325]

## 3. Exchange traded options

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

**4,360,362** [7335]

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

**-34,032** [7337]

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

**3,456,668,383** [7345]

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

**32,855,375** [7351]

Less: amount offset by customer owned securities

**-32,708,719** [7352] **146,656** [7354]

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

**3,456,815,039** [7355]

Method (add lines 4 and 5)

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

**3,456,815,039** [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

**198,865,324** [7500]

B. Other banks qualified under Regulation 30.7

**443,772,108** [7520] **642,637,432**

[7530]

## 2. Securities

A. In safekeeping with banks located in the United States

**1,250,453,607** [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

**0** [7560] **1,250,453,607** [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

**1,928,284,155** [7700]

B. Securities

**0** [7710]

C. Unrealized gain (loss) on open futures contracts

**180,896,999** [7720]

D. Value of long option contracts

**4,360,362** [7730]

E. Value of short option contracts

**-34,032** [7735] **2,113,507,484**

[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

**4,006,598,523** [7770]

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

**549,783,484** [7380]

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

**172,840,752** [7780]

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

**376,942,732** [7785]

**INITIAL****End Date:1/22/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/23/2019****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,459,765,249</u> [7010]
	B. Securities (at market)	<u>1,113,470,276</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-462,098,194</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>340,264,693</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-265,046,686</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,186,355,338</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>156,096,292</u> [7045]
	Less: amount offset by customer securities	<u>-150,229,589</u> [7047] <u>5,866,703</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,192,222,041</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>320,237,997</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>996,829,450</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,114,303,581</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>116,640,826</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-40,395,562</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>340,264,693</u> [7132]
	B. Value of open short option contracts	<u>-265,046,686</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,042,024</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>5,585,876,323</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>393,654,282</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>259,611,102</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>134,043,180</u> [7198]
	Excess	

**INITIAL****End Date:1/22/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/23/2019****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>3,980,594,801</u> [8500]
	B. Securities (at market)	<u>3,090,118,559</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>2,724,138,361</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>9,794,851,721</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>213,554,346</u> [8560]
	Less: amount offset by customer owned securities	<u>-213,011,187</u> [8570] <u>543,159</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>9,795,394,880</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>686,188,609</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>833,124,392</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>7,195,368,250</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>2,256,994,167</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-251,403,623</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>10,720,271,795</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>924,876,915</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>489,769,744</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>435,107,171</u> [8770]