

# WINJAMMER FILING

INITIAL

End Date:4/26/2019

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:4/29/2019

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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

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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:4/26/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:4/29/2019****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

- |    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>1,697,054,583</u> [7315]                    |
|    | B. Securities (at market)   | <u>1,503,893,865</u> [7317]                    |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>956,326,385</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>704,664</u> [7335]                          |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-644,630</u> [7337]                         |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,157,334,867</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>27,657,244</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-27,611,204</u> [7352] <u>46,040</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,157,380,907</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,157,380,907</u> [7360]                    |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>98,400,514</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>700,652,848</u> [7520] <u>799,053,362</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>1,503,893,865</u> [7540]                         |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,503,893,865</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>1,912,129,645</u> [7700]                         |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>957,899,936</u> [7720]                           |
|     | D. Value of long option contracts   | <u>704,664</u> [7730]                               |
|     | E. Value of short option contracts  | <u>-644,630</u> [7735] <u>2,870,089,615</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>5,173,036,842</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>1,015,655,935</u> [7380]                         |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>207,869,045</u> [7780]                           |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>807,786,890</u> [7785]                           |

**INITIAL****End Date:4/26/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:4/29/2019****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u><b>4,155,418,576</b></u> [7010]                            |
|     | B. Securities (at market)   | <u><b>1,038,868,765</b></u> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u><b>-124,561,361</b></u> [7030]                             |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u><b>339,723,857</b></u> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u><b>-260,036,192</b></u> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u><b>5,149,413,645</b></u> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u><b>67,240,089</b></u> [7045]                               |
|     | Less: amount offset by customer securities  | <u><b>-66,596,367</b></u> [7047] <u><b>643,722</b></u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u><b>5,150,057,367</b></u> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u><b>424,795,088</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>713,826,505</b></u> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u><b>3,908,982,375</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>325,042,260</b></u> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u><b>60,939,242</b></u> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u><b>339,723,857</b></u> [7132]                              |
|     | B. Value of open short option contracts   | <u><b>-260,036,192</b></u> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u><b>3,756,328</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>5,517,029,463</b></u> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u><b>366,972,096</b></u> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u><b>257,502,868</b></u> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u><b>109,469,228</b></u> [7198]                              |
|     | Excess  |   |

**INITIAL****End Date:4/26/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:4/29/2019****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>4,866,209,649</u> [8500]                      |
| B. Securities (at market)   | <u>2,815,655,902</u> [8510]                      |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>2,485,569,486</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>10,167,435,037</u> [8550]                     |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>158,109,246</u> [8560]                        |
| Less: amount offset by customer owned securities  | <u>-157,535,781</u> [8570] <u>573,465</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>10,168,008,502</u> [8590]                     |
| Funds in Cleared Swaps Customer Segregated Accounts   |  |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |
| A. Cash   | <u>762,057,295</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>729,266,857</u> [8620]                        |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
| A. Cash   | <u>7,745,560,011</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>2,086,389,045</u> [8650]                      |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-134,645,099</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>11,188,628,109</u> [8720]                     |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>1,020,619,607</u> [8730]                      |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>508,400,425</u> [8760]                        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>512,219,182</u> [8770]                        |