

# WINJAMMER FILING

**INITIAL**

**End Date:5/28/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/29/2019**

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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:5/28/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/29/2019****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

0 [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

1,353,162,463 [7315]

B. Securities (at market)

1,546,020,554 [7317]

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

1,092,056,296 [7325]

## 3. Exchange traded options

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

4,869,495 [7335]

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

-2,382,232 [7337]

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

3,993,726,576 [7345]

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

27,180,536 [7351]

Less: amount offset by customer owned securities

-26,130,349 [7352] 1,050,187

[7354]

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

3,994,776,763 [7355]

Method (add lines 4 and 5)

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

3,994,776,763 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

43,433,214 [7500]

B. Other banks qualified under Regulation 30.7

457,290,158 [7520] 500,723,372

[7530]

## 2. Securities

A. In safekeeping with banks located in the United States

1,546,020,554 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 1,546,020,554 [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

1,604,022,838 [7700]

B. Securities

0 [7710]

C. Unrealized gain (loss) on open futures contracts

1,093,057,736 [7720]

D. Value of long option contracts

4,869,495 [7730]

E. Value of short option contracts

-2,382,232 [7735] 2,699,567,837

[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

4,746,311,763 [7770]

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

751,535,000 [7380]

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

199,738,838 [7780]

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

551,796,162 [7785]

**INITIAL****End Date:5/28/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/29/2019****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>4,114,609,033</u> [7010]                        |
|     | B. Securities (at market)   | <u>1,048,022,230</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-443,464,895</u> [7030]                         |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>513,706,221</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-384,284,735</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>4,848,587,854</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>110,560,347</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-108,231,110</u> [7047] <u>2,329,237</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>4,850,917,091</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>372,222,487</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>786,149,987</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>3,662,082,034</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>261,872,243</u> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-6,473,969</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>513,706,221</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-384,284,735</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>1,346,511</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>5,206,620,779</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>355,703,688</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>242,545,854</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>113,157,834</u> [7198]                          |
|     | Excess  |  |

**INITIAL****End Date:5/28/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:5/29/2019****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>5,969,231,473</u> [8500]                      |
|     | B. Securities (at market)  | <u>2,808,751,232</u> [8510]                      |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <u>1,327,637,336</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>10,105,620,041</u> [8550]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>164,311,902</u> [8560]                        |
|     | Less: amount offset by customer owned securities   | <u>-163,577,866</u> [8570] <u>734,036</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>10,106,354,077</u> [8590]                     |
|     | Funds in Cleared Swaps Customer Segregated Accounts  |  |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |  |
|     | A. Cash  | <u>1,140,611,356</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>707,111,645</u> [8620]                        |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|     | A. Cash  | <u>7,760,747,312</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>2,101,639,587</u> [8650]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <u>-251,062,313</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>11,459,047,587</u> [8720]                     |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>1,352,693,510</u> [8730]                      |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>505,317,704</u> [8760]                        |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>847,375,806</u> [8770]                        |