

**WINJAMMER FILING**

**INITIAL**

**End Date:8/31/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/4/2018**

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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

**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

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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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **2,587,904,679** [7315]
  - B. Securities (at market) **879,335,558** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-122,859,598** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **14,263,221** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-2,861,304** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **3,355,782,556** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **74,938,355** [7351]  
Less: amount offset by customer owned securities **-74,886,124** [7352] **52,231** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **3,355,834,787** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **3,355,834,787** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **240,056,201** [7500]
  - B. Other banks qualified under Regulation 30.7 **568,915,205** [7520] **808,971,406** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **879,335,558** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **879,335,558** [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 **1,982,593,164** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-121,612,307** [7720]
  - D. Value of long option contracts **14,263,221** [7730]
  - E. Value of short option contracts **-2,861,304** [7735] **1,872,382,774** [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 **3,560,689,738** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **204,854,951** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **167,791,739** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **37,063,212** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,454,819,248</u> [7010]
	B. Securities (at market)	<u>1,195,992,881</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>144,416,041</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>444,599,656</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-350,303,674</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,889,524,152</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>36,862,042</u> [7045]
	Less: amount offset by customer securities	<u>-36,804,332</u> [7047] <u>57,710</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,889,581,862</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>628,247,296</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>940,803,211</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,261,117,351</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>255,189,670</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>37,441,809</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>444,599,656</u> [7132]
	B. Value of open short option contracts	<u>-350,303,674</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,860,319</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>6,219,955,638</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>330,373,776</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>294,479,093</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>35,894,683</u> [7198]
	Excess	

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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 <b><u>2,707,617,594</u></b> [8500]
	B. Securities (at market) <b><u>3,148,764,748</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>4,604,968,977</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>10,461,351,319</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>58,347,607</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-58,268,440</u></b> [8570] <b><u>79,167</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>10,461,430,486</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>633,597,097</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>585,693,632</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>7,338,737,974</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>2,563,071,116</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-53,656,364</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>11,067,443,455</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>606,012,969</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>523,071,524</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>82,941,445</u></b> [8770]