

**WINJAMMER FILING**

**INITIAL**

**End Date:12/5/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:12/6/2019**

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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

**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 **1,972,875,725** [7315]
  - B. Securities (at market) **1,877,680,961** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **31,008,805** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **5,728,427** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-868,199** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **3,886,425,719** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **127,340,725** [7351]  
Less: amount offset by customer owned securities **-127,047,167** [7352] **293,558** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **3,886,719,277** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **3,886,719,275** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **50,919,715** [7500]
  - B. Other banks qualified under Regulation 30.7 **273,856,928** [7520] **324,776,643** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **1,877,680,961** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,877,680,961** [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 **3,210,504,997** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **36,487,332** [7720]
  - D. Value of long option contracts **5,728,427** [7730]
  - E. Value of short option contracts **-868,199** [7735] **3,251,852,557** [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 **5,454,310,161** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **1,567,590,886** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **194,335,964** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **1,373,254,922** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,909,484,243</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,473,796,339</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-118,126,433</u></b> [7030]                             |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>275,532,254</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-169,978,459</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,370,707,944</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>56,063,812</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-55,534,205</u></b> [7047] <b><u>529,607</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,371,237,551</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>588,293,064</u></b> [7070]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>917,731,835</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>3,690,777,821</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>556,064,504</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>23,884,243</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>275,532,254</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-169,978,459</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>840,973</u></b> [7140]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>5,883,146,235</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>511,908,684</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>268,561,878</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>243,346,806</u></b> [7198]                              |

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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>6,405,803,763</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>3,634,733,478</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>1,852,722,881</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>11,893,260,122</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>269,236,935</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-265,672,948</u></b> [8570] <b><u>3,563,987</u></b> [8580]                 |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>11,896,824,109</u></b> [8590]              |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>578,846,948</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>826,604,768</u></b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                          |
|                                     | A. Cash <b><u>8,563,024,991</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>2,808,128,710</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>72,615,121</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</u></b> [8715]                      |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>12,849,220,538</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>952,396,429</u></b> [8730]   |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>594,841,205</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <b><u>357,555,224</u></b> [8770] |