

**WINJAMMER FILING**

**INITIAL**

**End Date:11/8/2017**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/9/2017**

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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
- 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

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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                           | <u>0</u> [7305]                                 |
|    | A. Cash                                                                                                   | <u>1,978,832,302</u> [7315]                     |
|    | B. Securities (at market)                                                                                 | <u>840,452,776</u> [7317]                       |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>849,367,438</u> [7325]                       |
| 3. | Exchange traded options                                                                                   |                                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>41,264,733</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-2,882,120</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>3,707,035,129</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>19,765,867</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-19,164,500</u> [7352] <u>601,367</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,707,636,496</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,707,636,496</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |                                                                                                         |                                                       |
|-----|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                       |
|     | A. Banks located in the United States                                                                   | <u>847,030,546</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>254,426,995</u> [7520] <u>1,101,457,541</u> [7530] |
| 2.  | Securities                                                                                              |                                                       |
|     | A. In safekeeping with banks located in the United States                                               | <u>840,452,776</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>840,452,776</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>1,251,476,183</u> [7700]                           |
|     | B. Securities                                                                                           | <u>0</u> [7710]                                       |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>858,369,977</u> [7720]                             |
|     | D. Value of long option contracts                                                                       | <u>41,264,733</u> [7730]                              |
|     | E. Value of short option contracts                                                                      | <u>-2,882,120</u> [7735] <u>2,148,228,773</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>4,090,139,090</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>382,502,594</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>185,381,825</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>197,120,769</u> [7785]                             |

**INITIAL****End Date:11/8/2017****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:11/9/2017****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                                 |
|-----|---------------------------------------------------------------------------------------------|-----------------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                                 |
|     | A. Cash                                                                                     | <b><u>2,946,293,045</u></b> [7010]                              |
|     | B. Securities (at market)                                                                   | <b><u>1,563,632,566</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>806,820,214</u></b> [7030]                                |
| 3.  | Exchange traded options                                                                     |                                                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>397,459,910</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-299,495,858</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>5,414,709,877</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>50,742,752</u></b> [7045]                                 |
|     | Less: amount offset by customer securities                                                  | <b><u>-49,431,990</u></b> [7047] <b><u>1,310,762</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>5,416,020,639</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                                 |
|     | A. Cash                                                                                     | <b><u>497,613,450</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>1,266,449,199</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                                 |
|     | A. Cash                                                                                     | <b><u>3,383,669,939</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>252,867,103</u></b> [7110]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>297,183,367</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-10,928,475</u></b> [7130]                                |
| 10. | Exchange traded options                                                                     |                                                                 |
|     | A. Value of open long option contracts                                                      | <b><u>397,459,910</u></b> [7132]                                |
|     | B. Value of open short option contracts                                                     | <b><u>-299,495,858</u></b> [7133]                               |
| 11. | Net equities with other FCMs                                                                |                                                                 |
|     | A. Net liquidating equity                                                                   | <b><u>6,017,565</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>5,790,836,200</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>374,815,561</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>270,801,032</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>104,014,529</u></b> [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>5,243,195,312</u></b> [8500]                              |
| B. Securities (at market)                                                                                                                  | <b><u>4,272,939,268</u></b> [8510]                              |
| 2. Net unrealized profit (loss) in open cleared swaps                                                                                      | <b><u>1,415,373,114</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>10,931,507,694</u></b> [8550]                             |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <b><u>54,281,427</u></b> [8560]                                 |
| Less: amount offset by customer owned securities                                                                                           | <b><u>-47,801,334</u></b> [8570] <b><u>6,480,093</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>10,937,987,787</u></b> [8590]                             |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                                 |
| A. Cash                                                                                                                                    | <b><u>423,373,560</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>592,111,149</u></b> [8620]                                |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                                 |
| A. Cash                                                                                                                                    | <b><u>6,858,860,209</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>3,680,828,119</u></b> [8650]                              |
| 9. Net settlement from (to) derivatives clearing organizations                                                                             | <b><u>55,738,986</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>11,610,912,023</u></b> [8720]                             |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                         | <b><u>672,924,236</u></b> [8730]                                |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                                                         | <b><u>546,899,389</u></b> [8760]                                |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <b><u>126,024,847</u></b> [8770]                                |