

**WINJAMMER FILING**

**INITIAL**

**End Date:11/30/2017**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:12/1/2017**

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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 **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 | <u>0</u> [7305]                                       |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |   |
|     | A. Cash   | <u>2,166,076,988</u> [7315]                           |
|     | B. Securities (at market)   | <u>897,166,226</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>435,074,697</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>37,726,037</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-145,087</u> [7337]                                |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,535,898,861</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>68,649,112</u> [7351]                              |
|     | Less: amount offset by customer owned securities  | <u>-68,013,993</u> [7352] <u>635,119</u> [7354]       |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>3,536,533,980</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>3,536,533,980</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>658,096,554</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>363,736,127</u> [7520] <u>1,021,832,681</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>897,166,226</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>897,166,226</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>1,341,446,748</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>443,651,487</u> [7720]                             |
|     | D. Value of long option contracts   | <u>37,726,037</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-145,087</u> [7735] <u>1,822,679,185</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>3,741,678,092</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>205,144,112</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>176,826,699</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>28,317,413</u> [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>3,080,670,258</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>1,606,232,838</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>728,904,131</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>474,975,531</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-325,446,821</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,565,335,937</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>131,564,704</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-131,282,871</u></b> [7047] <b><u>281,833</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,565,617,770</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>358,030,819</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>1,274,478,100</u></b> [7090]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>3,501,320,806</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>250,255,553</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>331,754,738</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>29,309,365</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>474,975,531</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-325,446,821</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>6,407,863</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>5,901,085,954</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>335,468,184</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>278,280,889</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>57,187,295</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>4,951,051,662</u></b> [8500]                               |
| B. Securities (at market)  | <b><u>4,080,235,388</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>2,170,896,507</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>11,202,183,557</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>116,693,628</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-91,087,505</u></b> [8570] <b><u>25,606,123</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>11,227,789,680</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>464,391,465</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>522,051,932</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>7,045,903,187</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>3,558,183,456</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>280,698,222</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>11,871,228,262</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>643,438,582</u></b> [8730]                                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>561,389,484</u></b> [8760]                                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <b><u>82,049,098</u></b> [8770]                                  |