

**WINJAMMER FILING**

**INITIAL**

**End Date:12/29/2017**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/2/2018**

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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                           | <u>0</u> [7305]                                |
|    | A. Cash   | <u>2,741,755,124</u> [7315]                    |
|    | B. Securities (at market)   | <u>873,913,272</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-58,947,756</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>45,862,642</u> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-2,506,052</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,600,077,230</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>84,309,222</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-84,231,553</u> [7352] <u>77,669</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,600,154,899</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,600,154,899</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>818,422,805</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>268,385,431</u> [7520] <u>1,086,808,236</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>873,913,272</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>873,913,272</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>1,852,317,084</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-54,648,795</u> [7720]                             |
|     | D. Value of long option contracts   | <u>45,862,642</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-2,506,052</u> [7735] <u>1,841,024,879</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>3,801,746,387</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>201,591,488</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>180,007,745</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>21,583,743</u> [7785]                              |

**INITIAL**

**End Date:12/29/2017**

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

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>3,670,814,660</u></b> [7010]                           |
|     | B. Securities (at market)   | <b><u>1,157,816,522</u></b> [7020]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>557,392,551</u></b> [7030]                             |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>413,031,254</u></b> [7032]                             |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-289,940,042</u></b> [7033]                            |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,509,114,945</u></b> [7040]                           |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>77,645,408</u></b> [7045]                              |
|     | Less: amount offset by customer securities  | <b><u>-77,568,100</u></b> [7047] <b><u>77,308</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,509,192,253</u></b> [7060]                           |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>765,494,909</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>778,646,674</u></b> [7090]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>3,828,755,585</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>379,169,848</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-45,544,833</u></b> [7130]                             |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>413,031,254</u></b> [7132]                             |
|     | B. Value of open short option contracts   | <b><u>-289,940,042</u></b> [7133]                            |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>6,648,213</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>5,836,261,608</u></b> [7180]                           |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>327,069,355</u></b> [7190]                             |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>275,459,613</u></b> [7194]                             |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>51,609,742</u></b> [7198]                              |
|     | Excess  |  |

**INITIAL****End Date:12/29/2017****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/2/2018****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>4,398,573,007</u></b> [8500]                             |
|     | B. Securities (at market)  | <b><u>3,899,593,645</u></b> [8510]                             |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <b><u>2,345,123,086</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>10,643,289,738</u></b> [8550]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>137,210,959</u></b> [8560]                               |
|     | Less: amount offset by customer owned securities   | <b><u>-136,923,112</u></b> [8570] <b><u>287,847</u></b> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>10,643,577,585</u></b> [8590]                            |
|     | Funds in Cleared Swaps Customer Segregated Accounts  |  |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |  |
|     | A. Cash  | <b><u>933,061,651</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>542,472,453</u></b> [8620]                               |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|     | A. Cash  | <b><u>6,549,101,902</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>3,357,121,192</u></b> [8650]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <b><u>-133,793,713</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>11,247,963,485</u></b> [8720]                            |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>604,385,900</u></b> [8730]                               |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>532,178,879</u></b> [8760]                               |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>72,207,021</u></b> [8770]                                |