

**WINJAMMER FILING**

**INITIAL**

**End Date:1/20/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/21/2016**

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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>1,727,838,884</u> [7315]                          |
|     | B. Securities (at market)   | <u>908,255,997</u> [7317]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-235,218,966</u> [7325]                           |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>8,485,353</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-8,858,033</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>2,400,503,235</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>245,812,265</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-225,466,215</u> [7352] <u>20,346,050</u> [7354]  |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,420,849,285</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,420,849,285</u> [7360]                          |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>358,826,570</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>207,231,338</u> [7520] <u>566,057,908</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>904,306,298</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>904,306,298</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>1,535,369,404</u> [7700]                          |
|     | B. Securities   | <u>3,949,699</u> [7710]                              |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-233,100,284</u> [7720]                           |
|     | D. Value of long option contracts   | <u>8,485,353</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-8,858,033</u> [7735] <u>1,305,846,139</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>2,776,210,345</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>355,361,060</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>121,042,464</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>234,318,596</u> [7785]                            |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>2,333,304,045</u> [7010]                        |
|     | B. Securities (at market)   | <u>2,449,677,090</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,656,365,902</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>584,275,071</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-485,124,331</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>6,538,497,777</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>102,551,146</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-83,097,959</u> [7047] <u>19,453,187</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>6,557,950,964</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>658,743,209</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>1,676,205,445</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>3,846,850,977</u> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>486,427,064</u> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>773,471,645</u> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-381,990,523</u> [7130]                         |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>584,275,071</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-485,124,331</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>10,973,308</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>7,169,831,865</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>611,880,901</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>327,897,548</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>283,983,353</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>8,612,588,539</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>4,351,180,520</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-3,699,977,509</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>9,263,791,550</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>255,732,056</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-232,817,091</u></b> [8570] <b><u>22,914,965</u></b> [8580]                |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>9,286,706,515</u></b> [8590]               |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>507,217,212</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>1,088,994,607</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                          |
|                                     | A. Cash <b><u>6,072,716,985</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>3,262,185,913</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-204,001,482</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>10,727,113,235</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>1,440,406,720</u></b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>464,335,325</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>976,071,395</u></b> [8770]  |