

**WINJAMMER FILING**

**INITIAL**

**End Date:3/4/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/7/2016**

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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
- 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	<u>0</u> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<u>1,642,310,015</u> [7315]
	B. Securities (at market)	<u>1,097,884,240</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>86,743,568</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>3,213,970</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-9,933,909</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,820,217,884</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>30,538,848</u> [7351]
	Less: amount offset by customer owned securities	<u>-26,339,353</u> [7352] <u>4,199,495</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,824,417,379</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,824,417,379</u> [7360]
	<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1.	Cash in banks	
	A. Banks located in the United States	<u>289,720,376</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>243,836,417</u> [7520] <u>533,556,793</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,093,987,603</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,093,987,603</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>1,426,248,258</u> [7700]
	B. Securities	<u>3,896,638</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>88,730,747</u> [7720]
	D. Value of long option contracts	<u>3,213,970</u> [7730]
	E. Value of short option contracts	<u>-9,933,909</u> [7735] <u>1,512,155,704</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>3,139,700,100</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>315,282,721</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>141,220,869</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>174,061,852</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>4,292,130,765</u> [7010]
	B. Securities (at market)	<u>2,208,405,931</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-304,690,320</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>386,049,261</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-379,986,990</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,201,908,647</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>156,791,125</u> [7045]
	Less: amount offset by customer securities	<u>-156,280,566</u> [7047] <u>510,559</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,202,419,206</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>87,601,425</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>1,397,446,957</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,870,354,730</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>486,551,560</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>810,958,974</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>100,109,521</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>386,049,261</u> [7132]
	B. Value of open short option contracts	<u>-379,986,990</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>10,598,392</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>6,769,683,830</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>567,264,624</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>310,120,960</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>257,143,664</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>9,142,523,824</u></b> [8500]
	B. Securities (at market) <b><u>4,735,743,845</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-3,531,081,612</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>10,347,186,057</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>246,522,054</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-153,215,511</u></b> [8570] <b><u>93,306,543</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>10,440,492,600</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>618,181,942</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>692,613,952</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>5,767,891,111</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>4,043,129,893</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>157,238,407</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>11,279,055,305</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>838,562,705</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>522,024,630</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>316,538,075</u></b> [8770]