

**WINJAMMER FILING**

**INITIAL**

**End Date:8/5/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/6/2015**

**INITIAL**

**End Date:8/5/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/6/2015**

**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

**INITIAL**

**End Date:8/5/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/6/2015**

**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>2,079,758,560</u> [7315]                          |
| B. Securities (at market)   | <u>1,094,930,584</u> [7317]                          |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>66,964,017</u> [7325]                             |
| 3. Exchange traded options  |  |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>33,125,420</u> [7335]                             |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-9,412,432</u> [7337]                             |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>3,265,366,149</u> [7345]                          |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>64,060,292</u> [7351]                             |
| Less: amount offset by customer owned securities  | <u>-47,803,030</u> [7352] <u>16,257,262</u> [7354]   |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>3,281,623,411</u> [7355]                          |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>3,281,623,411</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1. Cash in banks  |  |
| A. Banks located in the United States   | <u>177,439,939</u> [7500]                            |
| B. Other banks qualified under Regulation 30.7  | <u>313,737,377</u> [7520] <u>491,177,316</u> [7530]  |
| 2. Securities   |  |
| A. In safekeeping with banks located in the United States   | <u>1,094,930,584</u> [7540]                          |
| B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,094,930,584</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>1,852,582,457</u> [7700]                          |
| B. Securities   | <u>0</u> [7710]                                      |
| C. Unrealized gain (loss) on open futures contracts   | <u>66,928,680</u> [7720]                             |
| D. Value of long option contracts   | <u>33,125,420</u> [7730]                             |
| E. Value of short option contracts  | <u>-9,412,432</u> [7735] <u>1,943,224,125</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>3,529,332,025</u> [7770]                          |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  | <u>247,708,614</u> [7380]                            |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>164,081,171</u> [7780]                            |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>83,627,443</u> [7785]                             |

**INITIAL**

**End Date:8/5/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/6/2015**

**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,977,445,559</u> [7010]                         |
|     | B. Securities (at market)   | <u>2,609,959,080</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-360,107,937</u> [7030]                          |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,250,956,543</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-927,283,984</u> [7033]                          |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>7,550,969,261</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>162,417,959</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-150,105,472</u> [7047] <u>12,312,487</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>7,563,281,748</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>452,993,126</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>1,823,789,230</u> [7090]                         |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>4,165,525,550</u> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>486,133,502</u> [7110]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>786,169,850</u> [7120]                           |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>21,878,544</u> [7130]                            |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,250,956,543</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-927,283,984</u> [7133]                          |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>7,487,512</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>8,067,649,873</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>504,368,125</u> [7190]                           |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>378,164,087</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>126,204,038</u> [7198]                           |

**INITIAL**

**End Date:8/5/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/6/2015**

**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>6,855,978,647</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>4,904,675,464</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-600,531,823</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>11,160,122,288</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>418,329,900</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-378,732,865</u></b> [8570] <b><u>39,597,035</u></b> [8580]                |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>11,199,719,323</u></b> [8590]              |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>548,944,167</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>1,012,034,363</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                          |
|                                     | A. Cash <b><u>6,544,140,387</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>3,892,641,101</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>192,501,799</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>12,190,261,817</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>990,542,494</u></b> [8730]   |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>559,985,966</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <b><u>430,556,528</u></b> [8770] |