

**WINJAMMER FILING**

**INITIAL**

**End Date:9/27/2016**

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

**Form:Daily Seg - FOCUS II**

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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
  - A. Cash **1,636,908,901** [7315]
  - B. Securities (at market) **955,429,792** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **231,546,776** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **391,120** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-2,053,949** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **2,822,222,640** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **23,139,975** [7351]  
Less: amount offset by customer owned securities **-22,387,377** [7352] **752,598** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **2,822,975,238** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **2,822,975,238** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **576,297,013** [7500]
  - B. Other banks qualified under Regulation 30.7 **182,741,281** [7520] **759,038,294** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **950,334,042** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **950,334,042** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **0** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **0** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **0** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash **1,244,059,271** [7700]
  - B. Securities **5,095,750** [7710]
  - C. Unrealized gain (loss) on open futures contracts **236,358,225** [7720]
  - D. Value of long option contracts **391,120** [7730]
  - E. Value of short option contracts **-2,053,949** [7735] **1,483,850,417** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **3,193,222,753** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **370,247,515** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **141,148,762** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **229,098,753** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>3,198,278,879</u> [7010]                        |
|     | B. Securities (at market)   | <u>2,265,527,649</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-42,392,712</u> [7030]                          |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>209,673,901</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-105,535,864</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>5,525,551,853</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>111,504,685</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-80,759,956</u> [7047] <u>30,744,729</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>5,556,296,582</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>247,845,068</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>1,688,400,433</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>3,360,242,129</u> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>577,127,216</u> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-8,835,497</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>209,673,901</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-105,535,864</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>4,609,042</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>5,973,526,428</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>417,229,846</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>277,814,829</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>139,415,017</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>6,457,135,941</u></b> [8500]                               |
| B. Securities (at market)  | <b><u>5,377,270,105</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>-1,213,600,169</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>10,620,805,877</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>146,781,575</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-144,211,626</u></b> [8570] <b><u>2,569,949</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>10,623,375,826</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>616,098,435</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>606,944,546</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>5,712,709,577</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>4,770,325,559</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-37,206,296</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>11,668,871,821</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>1,045,495,995</u></b> [8730]                               |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>531,168,791</u></b> [8760]                                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <b><u>514,327,204</u></b> [8770]                                 |