

**WINJAMMER FILING**

**INITIAL**

**End Date:9/30/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2015**

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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                           | <b>0</b> [7305]  |
|    | A. Cash   | <b><u>2,013,796,519</u></b> [7315]                                   |
|    | B. Securities (at market)   | <b><u>1,030,690,449</u></b> [7317]                                   |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-147,574,101</u></b> [7325]                                    |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>26,624,393</u></b> [7335]                                      |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-5,426,822</u></b> [7337]                                      |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>2,918,110,438</u></b> [7345]                                   |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>173,926,391</u></b> [7351]                                     |
|    | Less: amount offset by customer owned securities  | <b><u>-57,072,233</u></b> [7352] <b><u>116,854,158</u></b><br>[7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>3,034,964,596</u></b> [7355]                                   |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>3,034,964,596</u></b> [7360]                                   |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>25,074,635</u></b> [7500]                                       |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>546,087,103</u></b> [7520] <b><u>571,161,738</u></b><br>[7530]  |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>1,027,672,185</u></b> [7540]                                    |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <b><u>0</u></b> [7560] <b><u>1,027,672,185</u></b> [7570]             |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>0</u></b> [7580]  |
|     | B. Securities   | <b><u>0</u></b> [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>0</u></b> [7600]  |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7610]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7615] <b><u>0</u></b> [7620]                         |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | <b><u>0</u></b> [7640]  |
|     | B. Securities   | <b><u>0</u></b> [7650]  |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>0</u></b> [7660]  |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]                         |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>1,845,702,057</u></b> [7700]                                    |
|     | B. Securities   | <b><u>3,018,265</u></b> [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-147,574,101</u></b> [7720]                                     |
|     | D. Value of long option contracts   | <b><u>26,624,393</u></b> [7730]                                       |
|     | E. Value of short option contracts  | <b><u>-5,426,822</u></b> [7735] <b><u>1,722,343,792</u></b><br>[7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <b><u>0</u></b> [7760]  |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]  |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>3,321,177,715</u></b> [7770]                                    |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <b><u>286,213,119</u></b> [7380]                                      |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <b><u>151,748,230</u></b> [7780]                                      |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <b><u>134,464,889</u></b> [7785]                                      |

**INITIAL****End Date:9/30/2015****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:10/1/2015****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>5,271,838,645</u> [7010]                         |
|     | B. Securities (at market)   | <u>2,358,553,687</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>473,579,430</u> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,411,563,260</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,046,389,185</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,469,145,837</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>184,975,763</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-165,697,401</u> [7047] <u>19,278,362</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,488,424,199</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>1,528,766,493</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>1,834,456,297</u> [7090]                         |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>4,396,641,294</u> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>486,207,164</u> [7110]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>524,097,390</u> [7120]                           |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-155,763,950</u> [7130]                          |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,411,563,260</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-1,046,389,185</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>9,706,642</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>8,989,285,405</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>500,861,206</u> [7190]                           |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>424,421,209</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>76,439,997</u> [7198]                            |

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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>9,983,755,653</u></b> [8500]                               |
| B. Securities (at market)  | <b><u>5,077,273,640</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>-4,091,648,482</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>10,969,380,811</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>71,447,562</u></b> [8560]                                  |
| Less: amount offset by customer owned securities   | <b><u>-60,653,512</u></b> [8570] <b><u>10,794,050</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>10,980,174,861</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>822,041,198</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>973,576,253</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>5,789,296,622</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>4,103,697,387</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>58,093,763</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>11,746,705,223</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>766,530,362</u></b> [8730]                                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>549,008,743</u></b> [8760]                                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <b><u>217,521,619</u></b> [8770]                                 |