BROKER OR DEALER		
	as of	06/30/15
CREDIT SUISSE SECURITIES (USA) LLC		

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

1. Net ledger balance A. Cash B. Securities (at market) C. Securities	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)		
Securities (at market) 2,631,901,601 7020 7	1. Net ledger balance		
8. Securities (at market) 2,631,901,00 70.00 9. Neturnealized profit (loss) in open futures contracts traded on a contract market 55,900,00 70.00 8. Exchange traded options 4,000 94,232,50 70.00 8. Add market value of open option contracts purchased on a contract market 9,42,325,50 70.00 9. Deduct market value of open option contracts granted (sold) on a contract market 1,752,500,00 70.00 8. Deducting (sid dines 1, 2, and 3) 7,500,000,00 70.00 8. Accounts liquidating to a deficit and accounts with debit balances 4,753,300,00 70.00 9. Accounts liquidating to a deficit and accounts with debit balances 4,753,300,00 70.00 1. Account acquired to be segregated (add lines 4 and 5) 1,753,300,00 70.00 8. Accounting the by customer owned securities 4,753,300,00 70.00 8. Accounties in segregated funds bank accounts 8,753,300,00 70.00 9. Securities representing investments of customers' funds (at market) 6,39,703,40 70.00 9. Securities representing investments of customers' funds (at market) 6,39,703,40 70.00 9. Securities representing investments of customers' funds (at market)	A. Cash	\$	4,643,743,882 7010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 56,400,000 70,000	B. Securities (at market)		
A. Add market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances	2. Net unrealized profit (loss) in open futures contracts traded on a contract market		
B. Deduct market value of open option contracts granted (sold) on a contract market 747,727,118 70.00 4. Net equity (deficit) (add lines 1, 2, and 3) 7,525,660,727 70.00 5. Accounts liquidating to a deflicit and accounts with debit balances 117,285,213 70.05 - gross amount 117,285,213 70.07 8,120,223 70.00 6. Amount required to be segregated (add lines 4 and 5) 7,533,780,950 70.00 7. Deposited in segregated funds bank accounts 4639,702,347 70.00 8. Securities representing investments of customers' funds (at market) 639,702,347 70.00 8. Securities representing investments of customers in lieu of cash (at market) 639,702,347 70.00 8. Margins on deposit with derivatives clearing organizations of contract markets 4,080,841,419 70.00 8. Securities representing investments of customers' funds (at market) 4,080,841,419 70.00 9. Securities representing investments of customers' funds (at market) 806,895,673 71.00 9. Securities representing investments of customers' funds (at market) 806,895,673 71.00 9. Securities held for particular customers or option customers in lieu of cash (at market) 806,895,673 71.	3. Exchange traded options		
4. Net equity (deficit) (add lines 1, 2, and 3) 7,525,660,722 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 117,285,213 [7045] Less: amount offset by customer owned securities (109,164,990) [7047] 8,120,223 [7050] 6. Amount required to be segregated (add lines 4 and 5) \$ 7,533,780,950 [7060] 7. EUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 639,702,347 [7070] 8. Securities representing investments of customers' funds (at market) 62. Securities representing investments of customers in lieu of cash (at market) 18,25,206,018 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 840,000,000,000,000,000,000,000,000,000,	A. Add market value of open option contracts purchased on a contract market		942,332,581 7032
4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 117,285,213 7047 Less: amount offset by customer owned securities (109,164,990) 7047 8,120,223 7050 6. Amount required to be segregated (add lines 4 and 5) 7,533,780,950 7060 7,533,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7,593,780,950 7060 7060 7060 7060 7060 7060 7060 70	B. Deduct market value of open option contracts granted (sold) on a contract market	(747,727,118) 7033
117.285,213 7045 7047 7047 7047 7047 7047 7048	4. Net equity (deficit) (add lines 1, 2, and 3)		7,525,660,727 7040
Less: amount offset by customer owned securities 109,164,990 7047 8,120,223 7050 6. Amount required to be segregated (add lines 4 and 5) 7,533,780,950 7060 FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 639,702,347 7070 B. Securities representing investments of customers' funds (at market) 1,825,206,018 7090 8. Margins on deposit with derivatives clearing organizations of contract markets 4,080,841,419 7100 8. Securities representing investments of customers' funds (at market) 86,609,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 887,377 7130 A. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 A. Net liquidating equity 11,727,796 7140 B. Securities representing investments of customers' funds (at market)	5. Accounts liquidating to a deficit and accounts with debit balances		
EUNDS IN SEGREGATED ACCOUNTS \$ 7,533,780,950 7060 FUNDS IN SEGREGATED ACCOUNTS \$ 8,702,347 2070 7. Deposited in segregated funds bank accounts 639,702,347 2070 8. Securities representing investments of customers' funds (at market) 1,825,206,018 7080 8. Margins on deposit with derivatives clearing organizations of contract markets 4,080,841,419 7100 8. Securities representing investments of customers' funds (at market) 486,102,458 7110 6. Securities representing investments of customers' funds (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 9. Net settlement from (to) derivatives clearing organizations of contract markets 886,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 942,332,581 7132 10. Exchange traded options 4, Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 A. Net liquidating equity 11,727,796 7140 8. Securities representing investments of customers' funds (at market) 7150	- gross amount117,285,213 [7045	
EUNDS IN SEGREGATED ACCOUNTS \$ 7,533,780,950 7060 FUNDS IN SEGREGATED ACCOUNTS \$ 8,702,347 2070 7. Deposited in segregated funds bank accounts 639,702,347 2070 8. Securities representing investments of customers' funds (at market) 1,825,206,018 7080 8. Margins on deposit with derivatives clearing organizations of contract markets 4,080,841,419 7100 8. Securities representing investments of customers' funds (at market) 486,102,458 7110 6. Securities representing investments of customers' funds (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 9. Net settlement from (to) derivatives clearing organizations of contract markets 886,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 942,332,581 7132 10. Exchange traded options 4, Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 A. Net liquidating equity 11,727,796 7140 8. Securities representing investments of customers' funds (at market) 7150	Less: amount offset by customer owned securities	7047	0.400.000 7050
FUNDS IN SEGREGATED ACCOUNTS 7.0 Deposited in segregated funds bank accounts 7.0 Deposited in segregation (subtract market) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13) 7.0 Deposited in segregation (subtract line 6 from line 13			0,:20,220
7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers A. Value of open long option contracts B. Value of open long option contracts C. Yat, 727,118 C. Securities with other FCMS A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held fo	6. Amount required to be segregated (add lines 4 and 5)	Ψ	7,555,760,950 [7060]
A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities vith option contracts A. Value of open long option contracts B. Value of open long option contracts C. Securities with other FCMS A. Net liquidating equity C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held f	FUNDS IN SEGREGATED ACCOUNTS		
B. Securities representing investments of customers' funds (at market) 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,825,206,018 7090 8. Margins on deposit with derivatives clearing organizations of contract markets 4,080,841,419 7100 B. Securities representing investments of customers' funds (at market) 486,102,458 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 887,377 7130 A. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 A. Net liquidating equity 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 12. Segregated funds on hand (describe:) 7150 13. Total amount in segregation (add lines 7 thr	7. Deposited in segregated funds bank accounts		
C. Securities held for particular customers or option customers in lieu of cash (at market) 1,825,206,018 7090 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 4,080,841,419 7100 A. Cash \$ 4,080,841,419 7100 B. Securities representing investments of customers' funds (at market) 886,6102,458 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 887,377 7132 A. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 A. Net liquidating equity 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 11,727,796 7140 C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 7170 12. Segregated funds on hand (describe: 9,045,768,551 7180 13. Total amount in segregation (add lines 7 through 12) 8,045,768,551 <td>A. Cash</td> <td></td> <td>639,702,347 7070</td>	A. Cash		639,702,347 7070
8. Margins on deposit with derivatives clearing organizations of contract markets \$ 4,080,841,419 7100 B. Securities representing investments of customers' funds (at market) 486,102,458 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 942,332,581 7132 B. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 11,727,796 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) 7160 7170 12. Segregated funds on hand (describe:) 7150 13. Total amount in segregation (add lines 7 through 12) 8,045,768,551 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 511,987,601 7190	B. Securities representing investments of customers' funds (at market)		7080
A. Cash \$ 4,080,841,419 7100 B. Securities representing investments of customers' funds (at market) 486,102,458 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 942,332,581 7132 B. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 942,332,581 7132 11. Net equities with other FCMs 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 11,727,796 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) 7170 7150 12. Segregated funds on hand (describe:) 7150 13. Total amount in segregation (add lines 7 through 12) 8,045,768,551 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 511,987,601 7190	C. Securities held for particular customers or option customers in lieu of cash (at market)		1,825,206,018 7090
B. Securities representing investments of customers' funds (at market) 486,102,458 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 942,332,581 7132 A. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts 747,727,118 7133 11. Net equities with other FCMs 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 7160 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 7150 12. Segregated funds on hand (describe: 7150 7150 13. Total amount in segregation (add lines 7 through 12) 8,045,768,551 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 511,987,601 7190	8. Margins on deposit with derivatives clearing organizations of contract markets		
C. Securities held for particular customers or option customers in lieu of cash (at market) 806,695,673 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options 942,332,581 7132 A. Value of open long option contracts 942,332,581 7132 B. Value of open short option contracts (747,727,118) 7133 11. Net equities with other FCMs 11,727,796 7140 B. Securities representing investments of customers' funds (at market) 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 12. Segregated funds on hand (describe: 7150 13. Total amount in segregation (add lines 7 through 12) 8,045,768,551 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 511,987,601 7190	A. Cash	\$	4,080,841,419 7100
9. Net settlement from (to) derivatives clearing organizations of contract markets 887,377 7130 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts C. Yat,727,118 7130 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	B. Securities representing investments of customers' funds (at market)		486,102,458 7110
10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts (747,727,118) 7132 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 12. Segregated funds on hand (describe: 7180 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	C. Securities held for particular customers or option customers in lieu of cash (at market)		806,695,673 7120
A. Value of open long option contracts B. Value of open short option contracts C. Yatr, 727, 118 7132 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	9. Net settlement from (to) derivatives clearing organizations of contract markets		887,377 7130
B. Value of open short option contracts 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) (7. 747,727,118) 11. Net equities with other FCMs 11. 727,796 11. 7160 11. 7170 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	10. Exchange traded options		
11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 7170 7180 72. Segregated funds on hand (describe: 73. Total amount in segregation (add lines 7 through 12) 73. Total amount in segregation (subtract line 6 from line 13) 74. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	A. Value of open long option contracts		942,332,581 7132
A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Total amount in segregation (subtract line 6 from line 13) 16. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	B. Value of open short option contracts	(747,727,118 7133
B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 7160 7170 7150 8,045,768,551 7180	11. Net equities with other FCMs		
C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 7170 8,045,768,551 7180 7190	A. Net liquidating equity		11,727,796 7140
12. Segregated funds on hand (describe:715013. Total amount in segregation (add lines 7 through 12)8,045,768,55114. Excess (deficiency) funds in segregation (subtract line 6 from line 13)511,987,601	B. Securities representing investments of customers' funds (at market)		7160
13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 8,045,768,551 7180 511,987,601 7190	C. Securities held for particular customers or option customers in lieu of cash (at market)		
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 511,987,601 7190	12. Segregated funds on hand (describe:)	7150
	13. Total amount in segregation (add lines 7 through 12)		8,045,768,551 7180
45 Management Tourist Amount for Funda in appropriate	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	511,987,601 7190
15. Management Target Amount for Excess runds in segregation \$ 376,689,047 [7194]	15. Management Target Amount for Excess funds in segregation	\$	376,689,047 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 135,298,554	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	135,298,554 7198

BROKER OR DEALER		
	as of	06/30/15
CREDIT SUISSE SECURITIES (USA) LLC	_	

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

. Amount required to be segregated in accordance		
with Commission regulation 32.6	\$	7200
. Funds in segregated accounts		
A. Cash	\$ 7210	
B. Securities (at market)	 7220	
C. Total		7230
. Excess (deficiency) funds in segregation		
(subtract line 2.C from line 1)	\$	7240

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of _	06/30/15

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS					
Amount required to be set aside pursuant to law, rule or regulation of a foreign or a rule of a self-regulatory organization authorized thereunder	n government		\$	730)5
Net ledger balance - Foreign Futures and Foreign Option Trading - All Custon A. Cash	omers		\$	2,166,958,446 731	15
B. Securities (at market)				1,051,983,740 731	17
2. Net unrealized profit (loss) in open futures contracts traded on a foreign box	ard of trade			(330,283,143) 732	25
3. Exchange traded options					
A. Market value of open option contracts purchased on a foreign board of to B. Market value of open contracts granted (sold) on a foreign board of trad				27,278,537 733 (18,629,768) 733	=
4. Net equity (deficit) (add lines 1. 2. and 3.)			\$	2,897,307,812	1 5
5. Accounts liquidating to a deficit and accounts with					
debit balances - gross amount	\$	219,651,726 7351]		
Less: amount offset by customer owned securities	(177,463,325) 7352] .	42,188,401 735	54
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			\$	2,939,496,213	55
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			\$	2,939,496,213	30

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of	06/30/15

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS			
1. Cash in banks			
A. Banks located in the United States	\$	225,125,566 7500	
B. Other banks qualified under Regulation 30.7			
Name(s): CITIBANK LONDON AND SYDNEY 7510		203,919,829 7520 \$_	429,045,395 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,051,983,740 7540	
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 7550		7560	1,051,983,740 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities		7590	
C. Unrealized gain (loss) on open futures contracts		7600	
D. Value of long option contracts		7610	
E. Value of short option contracts	() 7615	7620
4. Amounts held by clearing organizations of foreign boards of trade Name(s): 7630			
A. Cash	\$	7640	
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation		7660	
D. Value of long option contracts		7670	
E. Value of short option contracts	() 7675	7680
5. Amounts held by members of foreign boards of trade Name(s): CS SECURITIES (EUROPE) LTD. 7690			
A. Cash	\$	2,255,555,545 7700	
B. Securities		7710	
C. Unrealized gain (loss) on open futures contracts		(330,283,143) 7720	
D. Value of long option contracts		27,278,537 7730	
E. Value of short option contracts	((18,629,768) 7735	1,933,921,171 7740
6. Amounts with other depositories designated by a foreign board of trade Name(s): 7750		_	7760
7. Segregated funds on hand (describe:)	_	7765
8. Total funds in separate section 30.7 accounts		\$	3,414,950,306 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7	Secured		
Statement page T10-3 from Line 8)		\$	475,454,093 7380
10. Management Target Amount for Excess funds in separate section 30.7 ac	ccounts	<u>=</u> \$_	146,974,811 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Manag	ement Target	\$	328,479,282 7785

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of	06/30/15

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	\$ 7,606,808,145
B. Securities (at market)	5,313,626,640 8510
2. Net unrealized profit (loss) in open cleared swaps	(476,191,569) 8520
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	8530
B. Market value of open cleared swaps option contracts granted (sold)	()[8540]
4. Net equity (deficit) (add lines 1, 2, and 3)	\$ 12,444,243,216 8550
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 160,116,752 8560	
Less: amount offset by customer owned securities (134,842,353) 8570	25,274,399 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 12,469,517,615 8590
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	\$ 712,965,516 8600
B. Securities representing investments of cleared swaps customers' funds (at market)	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	1,535,334,364
	1,330,304,304
Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	9630
A. Cash P. Socurition representing investments of cleared givens quetomore' funds (at market)	8,119,417,322 8630
B. Securities representing investments of cleared swaps customers' funds (at market)	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	3,778,292,276
9. Net settlement from (to) derivatives clearing organizations	65,341,776 8660
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	8670
B. Value of open cleared swaps short option contracts	()[8680]
11. Net equities with other FCMs	
A. Net liquidating equity	8690
B. Securities representing investments of cleared swaps customers' funds (at market)	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	8710
12. Cleared swaps customer funds on hand (describe:)	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$ 14,211,351,254
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$1,741,833,639 8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 623,475,881 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over	

(under) Management Target Excess

\$ 1,118,357,758 8770

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of	06/30/15

	COMPUTATIO	N OF CFTC MINIMUM NET CA	APITAL REQUIREMEI	NT	
Net Cap	ital required				
A. Risk-	Based Requirement				
i. Aı	mount of Customer Risk				
M	aintenance Margin requirement	18,045,876,484 7415			
ii. E	nter 8% of line A.i		1,443,670,119	7425	
	Amount of Non-Customer Risk laintenance Margin requirement	187,657,581 7435			
iv. l	Enter 8% of line A.iii	107,007,001	15,012,606	7445	
v. A	Add lines A.ii and A.iv.	-	1,458,682,725	7455	
B. Minim	num Dollar Amount Requirement	-	1,000,000	7465	
C. Other	NFA Requirement	-		7475	
D. Minim	um CFTC Net Capital Requirement.				_
Enter	the greatest of lines A, B or C				1,458,682,725 74
Note:	If amount on Line D (7490) is greater the	an minimum net capital requirement co	omputed on		
	Line 3760 (Page 6) then enter this great	ter amount on Line 3760. The greater of	of the amount		

90

required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

Note:

1,604,550,998 7495

- If the Minimum Net Capital Requirement computed on Line D (7490) is:
- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).