BROKER OR DEALER		
	as of	09/30/15
CREDIT SUISSE SECURITIES (USA) LLC		

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

Note ladger balance	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)				
Securities (at market)   2,38,653,686   7020   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   70	1. Net ledger balance				
Securities (at marker)   Cases (since )   Cases (since	A. Cash		\$	5,271,783,015	7010
2. Net uninealized profit (loss) in open futures contracts 'indeed on a contract market         474,200,115         700           3. Exchange traded options         1,141,563,261         700           4. Add market value of open option contracts purchased on a contract market         1,141,563,261         700           5. Deduct market value of open option contracts granted (sold) in each parket value of open option contracts granted (sold) on a contract market         8,469,710,801         700           4. Net equity (deficit) (add lines 1, 2, and 3)	B. Securities (at market)				
8. Exchange traded options  A. Add market value of open option contracts granted sole   contract market   contract   contract market   co	2. Net unrealized profit (loss) in open futures contracts traded on a contract market				
1. Deduct market value of open option contracts granted (sol.)   on a contract market   1. 046,089,108   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   7	3. Exchange traded options				
1. Deduct market value of open option contracts granted (sol.)   on a contract market   1. 046,089,108   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   700   7	A. Add market value of open option contracts purchased on a contract market			1,411,563,261	7032
4. Net equity (deficit) (add lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances - gross amount fiset by customer owned securities  ( 165,379,673)  6. Amount required to be segregated (add lines 4 and 5)  7. Deposited in segregated funds bank accounts  **Note that the segregated funds bank accounts  **A. Cash  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' funds (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  8. Securities representing investments of customers' in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  10. Exchange traded options  11. Net equities with other FCMs  12. Segregated funds on hand (describes)  13. Total amount in segregation (add lines 4 in from line 13)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation (subtract line 6 from line 13)	B. Deduct market value of open option contracts granted (sold) on a contract market		(		
184,976,837   7045	4. Net equity (deficit) (add lines 1, 2, and 3)				
Less: amount offset by customer owned securities ( 165,379,673) 7047 ( 19,596,164 7050	5. Accounts liquidating to a deficit and accounts with debit balances				
6. Amount required to be segregated (add lines 4 and 5)         \$ 8,489,307,055         \$ 0.00           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts         1,528,332,698         707.0           A. Cash         1,528,332,698         707.0           B. Securities representing investments of customers' funds (at market)         1,834,456,297         709.0           8. Margins on deposit with derivatives clearing organizations of contract markets         4,396,641,295         710.0           8. Securities representing investments of customers' funds (at market)         486,207,165         711.0           9. Securities representing investments of customers' funds (at market)         524,097,391         712.0           9. Securities held for particular customers or option customers in lieu of cash (at market)         524,097,391         712.0           9. Net settlement from (to) derivatives clearing organizations of contract markets         1,141,563,261         713.0           10. Exchange traded options         1,411,563,261         713.0           A. Value of open long option contracts         1,411,563,261         713.0           B. Value of open short option contracts         9,706,643         714.0           B. Value of open short option contracts         9,706,643         714.0           B. Securities representing investments of customers' funds	- gross amount	184,975,837 7045	]		
6. Amount required to be segregated (add lines 4 and 5)         \$ 8,489,307,055         \$ 0.00           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts         1,528,332,698         707.0           A. Cash         1,528,332,698         707.0           B. Securities representing investments of customers' funds (at market)         1,834,456,297         709.0           8. Margins on deposit with derivatives clearing organizations of contract markets         4,396,641,295         710.0           8. Securities representing investments of customers' funds (at market)         486,207,165         711.0           9. Securities representing investments of customers' funds (at market)         524,097,391         712.0           9. Securities held for particular customers or option customers in lieu of cash (at market)         524,097,391         712.0           9. Net settlement from (to) derivatives clearing organizations of contract markets         1,141,563,261         713.0           10. Exchange traded options         1,411,563,261         713.0           A. Value of open long option contracts         1,411,563,261         713.0           B. Value of open short option contracts         9,706,643         714.0           B. Value of open short option contracts         9,706,643         714.0           B. Securities representing investments of customers' funds					
FUNDS IN SEGREGATED ACCOUNTS  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)  A. Cash  A. Cash  B. Securities held for particular customers or option customers in lieu of cash (at market)  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)  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)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Value of open long option contracts  S. Value of open long option contracts  S. Value of open short option contracts  A. Net liquidating equity  S. Securities representing investments of customers' funds (at market)  S. Securities representing investments of customers' funds (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held f	Less: amount offset by customer owned securities (	165,379,673) 7047	]	19,596,164	7050
7. Deposited in segregated funds bank accounts A. Cash 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 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 of open long option contracts C. Securities with other FCMs C. Securities held for particular customers funds (at market) 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	6. Amount required to be segregated (add lines 4 and 5)		\$	8,489,307,055	7060
A. Cash B. Securities representing investments of customers' funds and the particular customers or option customers in lieu of cash (at market)  A. Cash B. Securities representing investments or option customers in lieu of cash (at market)  A. Cash B. Securities representing investments of customers' funds and the particular customers or option customers in lieu of cash (at market)  A. Cash B. Securities representing investments of customers' funds and the particular customers or option customers in lieu of cash (at market)  A. Cash B. Securities held for particular customers or option customers in lieu of cash (at market)  A. Value of open long option contracts B. Value of open long option contracts B. Value of open short option contracts B. Value of open short option contracts A. Net liquidating equity B. Securities representing investments of customers' funds and the markety B. Securities representing investments of customers' funds and the markety B. Securities representing investments of customers' funds and the markety B. Securities representing investments of customers' funds and the markety B. Securities representing investments of customers' funds and the markety B. Securities representing investments of customers' funds and the markety B. Securities held for particular customers on option customers in lieu of cash (at market) B. Securities held for particular customers on option customers in lieu of cash (at market) B. Securities held for particular customers on option customers in lieu of cash (at market) B. Securities held for particular customers on option customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers in lieu of cash (at market) B. Securitie	FUNDS IN SEGREGATED ACCOUNTS				
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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)         1,834,456,297         7090           8. Margins on deposit with derivatives clearing organizations of contract markets         of contract markets         4,396,641,295         7100           B. Securities representing investments of customers' funds (at market)         486,207,165         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         524,097,391         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         of contract markets         1,411,563,261         7132           10. Exchange traded options         4. Value of open long option contracts         1,411,563,261         7132           B. Value of open short option contracts         1,046,389,186         7133           11. Net equities with other FCMs         9,706,643         7140           A. Net liquidating equity         9,706,643         7140           B. Securities representing investments of customers' funds (at market)         9,706,643         7140           C. Securities held for particular customers or option customers in lieu of cash (at market)         7150           12. Segregated funds on hand (describe:         1,898,731,409         7180 </td <td></td> <td></td> <td></td> <td>1 528 332 608</td> <td>7070</td>				1 528 332 608	7070
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)  9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  A. Value of open long option contracts  B. Value of open short option contracts  B. Value of open short option contracts  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investments of customers or option customers in lieu of cash (at market)  C. Securities representing investme	B. Securities representing investments of customers' funds (at market)			1,020,002,000	
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)  9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  A. Value of open long option contracts  B. Value of open short option contracts  B. Value of open short option contracts  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  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)  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. Management Target Amount for Excess funds in segregation  16. Securities representing investments of customers funds in segregation  17. Contact markets  17. Available of cash (at market)  17. Avail	, ,			1 834 456 297	=
A. Cash       \$ 4,396,641,295 7100         B. Securities representing investments of customers' funds (at market)       486,207,165 7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       524,097,391 7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (154,884,155) 7130         10. Exchange traded options       1,411,563,261 7132         B. Value of open long option contracts       1,411,563,261 7132         B. Value of open short option contracts       1,046,389,186 7133         11. Net equities with other FCMs       9,706,643 7140         B. Securities representing investments of customers' funds (at market)       9,706,643 7140         B. Securities held for particular customers or option customers in lieu of cash (at market)       7160         12. Segregated funds on hand (describe:       71750         13. Total amount in segregation (add lines 7 through 12)       8,989,731,409 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 500,424,354 7190         15. Management Target Amount for Excess funds in segregation       \$ 424,465,333 7194				1,001,100,207	
B. Securities representing investments of customers' funds (at market)       486,207,165       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       524,097,301       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (154,884,155)       7130         10. Exchange traded options       1,411,563,261       7132         A. Value of open long option contracts       1,411,563,261       7132         B. Value of open short option contracts       (1,046,389,186)       7133         11. Net equities with other FCMs       9,706,643       7140         B. Securities representing investments of customers' funds (at market)       9,706,643       7140         B. Securities held for particular customers or option customers in lieu of cash (at market)       7160         12. Segregated funds on hand (describe:       7150         13. Total amount in segregation (add lines 7 through 12)       8,989,731,409       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 500,424,354       7190         15. Management Target Amount for Excess funds in segregation       \$ 424,465,353       7194			\$	4 396 641 295	7100
C. Securities held for particular customers or option customers in lieu of cash (at market)       524,097,391       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (154,884,155)       7130         10. Exchange traded options       1,411,563,261       7132         A. Value of open long option contracts       1,411,563,261       7132         B. Value of open short option contracts       (1,046,389,186)       7132         11. Net equities with other FCMs       9,706,643       7140         A. Net liquidating equity       9,706,643       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:       9,7150         13. Total amount in segregation (add lines 7 through 12)       8,989,731,409       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 500,424,354       7190         15. Management Target Amount for Excess funds in segregation       \$ 424,465,353       7194			*		$\overline{}$
9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  A. Value of open long option contracts  B. Value of open short option contracts  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. Management Target Amount for Excess funds in segregation.	· · · · · · · · · · · · · · · · · · ·				
10. Exchange traded options       1,411,563,261       7132         A. Value of open long option contracts       1,411,563,261       7132         B. Value of open short option contracts       (1,046,389,186)       7133         11. Net equities with other FCMs       9,706,643       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)       8,989,731,409       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 500,424,354       7190         15. Management Target Amount for Excess funds in segregation       \$ 424,465,353       7194					
A. Value of open long option contracts B. Value of open short option contracts 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. Segregated funds on hand (describe: C. Segregated funds on hand (describe: C. Securities representing investments of customers in lieu of cash (at market) C. Segregated funds on hand (describe: C. Segre				(101,001,100)	
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)  15. Management Target Amount for Excess funds in segregation  (1,046,389,186) 7133  (1,046,389,186) 7133  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (1,046,389,186) 7140  (				1.411.563.261	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)  15. Management Target Amount for Excess funds in segregation  16. Was equities  17. Total  18. Pool, 424, 354 (190)  19. Total  19. Total	B. Value of open short option contracts		(		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)  15. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)  18. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)  18. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)	11. Net equities with other FCMs		<u>'</u>	.,,,	,
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. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)  18. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)  18. Management Target Amount for Excess funds in segregation  17. Total amount in segregation (subtract line 6 from line 13)	A. Net liquidating equity			9,706,643	7140
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. Management Target Amount for Excess funds in segregation  7150  8,989,731,409  7180  \$ 500,424,354  7190  \$ 424,465,353	B. Securities representing investments of customers' funds (at market)				
13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  8,989,731,409 7180  \$ 500,424,354 7190  \$ 424,465,353 7194	C. Securities held for particular customers or option customers in lieu of cash (at market)				7170
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 500,424,354 7190   15. Management Target Amount for Excess funds in segregation \$ 424,465,353 7194	12. Segregated funds on hand (describe:		_)		7150
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 500,424,354 7190   15. Management Target Amount for Excess funds in segregation \$ 424,465,353 7194	13. Total amount in segregation (add lines 7 through 12)			8,989,731,409	7180
15. Management Target Amount for Excess funds in segregation \$ 424,465,353 7194	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$		
	15. Management Target Amount for Excess funds in segregation		\$		_
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Exces	ss	\$		

BROKER OR DEALER		
	as of	09/30/15
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 _	09/30/15

### 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 governor a rule of a self-regulatory organization authorized thereunder	rnment	\$ 7305	5
Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers     A. Cash     B. Securities (at market)		\$ 2,013,734,792 7315 1,030,690,449 7317	=
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board	of trade	(147,574,102) 7325	5
Exchange traded options     A. Market value of open option contracts purchased on a foreign board of trade     B. Market value of open contracts granted (sold) on a foreign board of trade		26,624,393 <del>7335</del> (5,426,822) <del>7337</del>	=
4. Net equity (deficit) (add lines 1. 2. and 3.)		\$ 2,918,048,710 7345	5
5. Accounts liquidating to a deficit and accounts with  debit balances - gross amount \$  Less: amount offset by customer owned securities (	47,711,393 7351		<u>4</u> ]
<u>,                                     </u>	38,113,490) 7352 Method (add lines 4 and 5)	9,597,903   7354 \$ 2,927,646,613   7355	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above)	,	\$ 2,927,646,613 7360	_

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of	09/30/15

## 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	\$	25,048,628 7500		
B. Other banks qualified under Regulation 30.7				
Name(s): CITIBANK LONDON AND SYDNEY 7510		546,051,949 7520	\$571,1	00,577 7530
2. Securities				
A. In safekeeping with banks located in the United States	\$	1,027,672,185 7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): <u>7550</u>		7560	1,027,6	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 (EUROPTE) LTD. 7690				
A. Cash	\$	1,845,702,057 7700		
B. Securities		3,018,265 7710		
C. Unrealized gain (loss) on open futures contracts		(147,574,102) 7720		
D. Value of long option contracts		26,624,393 7730		
E. Value of short option contracts	(	(5,426,822) 7735	1,722,3	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			\$ 3,321,1	16,553 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line	7 Secured			
Statement page T10-3 from Line 8)			\$ 393,4	69,940 7380
10. Management Target Amount for Excess funds in separate section 30.7	accounts			82,331 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Mana	gement Target		\$ 247,0	87,609 7785

BROKER OR DEALER	oo of	
CREDIT SUISSE SECURITIES (USA) LLC	as of	09/30/15

## 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		\$	9,987,829,632	8500
B. Securities (at market)			5,077,273,641	8510
2. Net unrealized profit (loss) in open cleared swaps			(4,091,963,358)	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)		\$	10,973,139,915	8550
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount \$	56,472,248 8560			
Less: amount offset by customer owned securities (	46,525,626) 8570		9,946,622	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$	10,983,086,537	8590
Funds in Cleared Swaps Customer Segregated Accounts				
7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$	822,041,198	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)			973,576,253	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer seg	regated accounts			
A. Cash			5,789,296,623	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)			4,103,697,388	8650
9. Net settlement from (to) derivatives clearing organizations			58,093,763	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)		\$	11,746,705,225	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line)	ne 13)	\$	763,618,688	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$	549,154,327	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over				
(under) Management Target Excess		\$	214.464.361	8770

BROKER OR DEALER		
CREDIT SUISSE SECURITIES (USA) LLC	as of	09/30/15

COMPUTATION	OF CFTC MINIMUM NET CA	APITAL REQUIREME	NT	
Net Capital required				
A. Risk-Based Requirement				
i. Amount of Customer Risk				
Maintenance Margin requirement	17,201,565,343 7415			
ii. Enter 8% of line A.i		1,376,125,227	7425	
iii. Amount of Non-Customer Risk				
Maintenance Margin requirement	331,793,839 7435			
iv. Enter 8% of line A.iii		26,543,507	7445	
v. Add lines A.ii and A.iv.	-	1,402,668,734	7455	
B. Minimum Dollar Amount Requirement	-	1,000,000	7465	
C. Other NFA Requirement	-		7475	
D. Minimum CFTC Net Capital Requirement.			1,402,668,73	4 749
Enter the greatest of lines A, B or C			1,402,000,10	
Note: If amount on Line D (7490) is greater than i	minimum net capital requirement cor	mputed on		

90

Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

**CFTC Early Warning Level** 

1,542,935,607 7495

Note:

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).