

**WINJAMMER FILING**

**INITIAL**

**End Date:9/23/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/24/2015**

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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                           | <u>0</u> [7305]                                      |
|     | A. Cash   | <u>2,032,464,067</u> [7315]                          |
|     | B. Securities (at market)   | <u>1,110,476,404</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-134,802,213</u> [7325]                           |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>29,207,868</u> [7335]                             |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-8,248,155</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,029,097,971</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>106,464,017</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-75,361,367</u> [7352] <u>31,102,650</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,060,200,621</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,060,200,621</u> [7360]                          |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>19,225,562</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>447,978,842</u> [7520] <u>467,204,404</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>1,107,457,929</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,107,457,929</u> [7570]          |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>0</u> [7580]                                      |
|     | B. Securities   | <u>0</u> [7590]                                      |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>0</u> [7620]                      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |  |
|     | A. Cash   | <u>0</u> [7640]                                      |
|     | B. Securities   | <u>0</u> [7650]                                      |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>1,883,629,985</u> [7700]                          |
|     | B. Securities   | <u>3,018,476</u> [7710]                              |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-134,802,213</u> [7720]                           |
|     | D. Value of long option contracts   | <u>29,207,868</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-8,248,155</u> [7735] <u>1,772,805,961</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                      |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                      |
| 8.  | Total funds in separate section 30.7 accounts   | <u>3,347,468,294</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>287,267,673</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>153,010,031</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>134,257,642</u> [7785]                            |

**INITIAL****End Date:9/23/2015****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:9/24/2015****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>5,319,467,587</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>2,257,066,172</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-94,479,705</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,351,923,466</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,025,003,080</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>7,808,974,440</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>68,146,311</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-64,004,945</u></b> [7047] <b><u>4,141,366</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>7,813,115,806</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>926,109,930</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,679,228,498</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>4,448,411,735</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>486,207,165</u></b> [7110]                                |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>577,837,674</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-61,422,582</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,351,923,465</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-1,025,003,080</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>9,701,421</u></b> [7140]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>8,392,994,226</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>579,878,420</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>390,655,790</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>189,222,630</u></b> [7198]                                |

**INITIAL****End Date:9/23/2015****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:9/24/2015****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|                                     |   |  |
|-------------------------------------|---|--|
| Cleared Swaps Customer Requirements |   |  |
| 1.                                  | Net ledger balance  |  |
|                                     | A. Cash   | <b><u>8,790,275,000</u></b> [8500]                               |
|                                     | B. Securities (at market)   | <b><u>5,250,535,093</u></b> [8510]                               |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-2,847,187,922</u></b> [8520]                              |
| 3.                                  | Cleared swaps options   |  |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>11,193,622,171</u></b> [8550]                              |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>116,363,083</u></b> [8560]                                 |
|                                     | Less: amount offset by customer owned securities  | <b><u>-88,979,822</u></b> [8570] <b><u>27,383,261</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>11,221,005,432</u></b> [8590]                              |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>780,832,742</u></b> [8600]                                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8610]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>1,020,377,548</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>6,271,110,072</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>4,230,157,545</u></b> [8650]                               |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>71,488,356</u></b> [8660]                                  |
| 10.                                 | Cleared swaps options   |  |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs  |  |
|                                     | A. Net liquidating equity   | <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]   |
| 12.                                 | Cleared swaps customer funds on hand  |  |
|                                     | A. Cash   | <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8715]   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>12,373,966,263</u></b> [8720]                              |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>1,152,960,831</u></b> [8730]                               |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>561,050,271</u></b> [8760]                                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management  | <b><u>591,910,560</u></b> [8770]                                 |