

**WINJAMMER FILING**

**INITIAL**

**End Date:3/20/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/23/2015**

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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>1,883,671,308</u> [7315]                           |
|   | B. Securities (at market)   | <u>1,334,528,356</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>253,212,959</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>22,868,272</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-32,891,374</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,461,389,521</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>82,684,923</u> [7351]                              |
|   | Less: amount offset by customer owned securities  | <u>-49,700,042</u> [7352] <u>32,984,881</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,494,374,402</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,494,374,402</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>311,069,090</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>263,837,686</u> [7520] <u>574,906,776</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>1,334,528,356</u> [7540]                           |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,334,528,356</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>2,156,485,986</u> [7700]                           |
|   | B. Securities   | <u>0</u> [7710]                                       |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>253,212,959</u> [7720]                             |
|   | D. Value of long option contracts   | <u>22,868,272</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-32,891,374</u> [7735] <u>2,399,675,843</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>4,309,110,975</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>814,736,573</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>174,718,720</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>640,017,853</u> [7785]                             |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>5,537,409,440</u> [7010]                          |
|     | B. Securities (at market)   | <u>3,222,716,461</u> [7020]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-518,547,286</u> [7030]                           |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,667,604,089</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,363,719,449</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,545,463,255</u> [7040]                          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>389,426,485</u> [7045]                            |
|     | Less: amount offset by customer securities  | <u>-286,562,428</u> [7047] <u>102,864,057</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,648,327,312</u> [7060]                          |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>231,373,446</u> [7070]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,827,900,423</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>5,160,795,659</u> [7100]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>486,020,904</u> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>394,816,038</u> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>65,984,948</u> [7130]                             |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>1,667,604,008</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-1,363,647,381</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>14,671,606</u> [7140]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                      |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                      |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>9,485,519,651</u> [7180]                          |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>837,192,339</u> [7190]                            |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>432,416,365</u> [7194]                            |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>404,775,974</u> [7198]                            |
|     | Excess  |  |

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|  |   |
|--|---|
| Cleared Swaps Customer Requirements  |   |
| 1. Net ledger balance  |   |
| A. Cash  | <u>10,525,650,279</u> [8500]                        |
| B. Securities (at market)  | <u>5,517,741,419</u> [8510]                         |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-3,825,410,313</u> [8520]                        |
| 3. Cleared swaps options   |   |
| A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                                     |
| B. Market value of open cleared swaps option contracts granted (sold)  | <u>0</u> [8540]                                     |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <u>12,217,981,385</u> [8550]                        |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>239,079,771</u> [8560]                           |
| Less: amount offset by customer owned securities   | <u>-227,591,333</u> [8570] <u>11,488,438</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>12,229,469,823</u> [8590]                        |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>504,382,467</u> [8600]                           |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8610]                                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>2,574,633,460</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>9,050,390,603</u> [8630]                         |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8640]                                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>2,943,107,959</u> [8650]                         |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-272,618,130</u> [8660]                          |
| 10. Cleared swaps options  |   |
| A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                                     |
| B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                                     |
| 11. Net equities with other FCMs   |   |
| A. Net liquidating equity  | <u>0</u> [8690]                                     |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8700]                                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8710]                                     |
| 12. Cleared swaps customer funds on hand   |   |
| A. Cash  | <u>0</u>  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u>  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8715]                                     |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>14,799,896,359</u> [8720]                        |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>2,570,426,536</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>611,473,491</u> [8760]                           |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>1,958,953,045</u> [8770]                         |