

**WINJAMMER FILING**

**INITIAL**

**End Date:9/9/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/12/2016**

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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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>1,499,264,269</u> [7315]
B. Securities (at market)	<u>928,534,472</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>45,139,545</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>1,547,182</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-387,314</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>2,474,098,154</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>129,777,876</u> [7351]
Less: amount offset by customer owned securities	<u>-126,527,327</u> [7352] <u>3,250,549</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>2,477,348,703</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>2,477,348,703</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1. Cash in banks	
A. Banks located in the United States	<u>380,656,296</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>176,819,408</u> [7520] <u>557,475,704</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>923,625,722</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>923,625,722</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>1,247,143,689</u> [7700]
B. Securities	<u>4,908,750</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>49,950,993</u> [7720]
D. Value of long option contracts	<u>1,547,182</u> [7730]
E. Value of short option contracts	<u>-387,314</u> [7735] <u>1,303,163,300</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>2,784,264,726</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>306,916,023</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>123,867,435</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>183,048,588</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>3,738,265,288</u> [7010]
	B. Securities (at market)	<u>2,212,445,121</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-215,545,159</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>265,527,016</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-132,346,645</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,868,345,621</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>329,472,207</u> [7045]
	Less: amount offset by customer securities	<u>-324,246,790</u> [7047] <u>5,225,417</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,873,571,038</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>462,309,497</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,456,099,165</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,413,190,586</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>756,345,956</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>65,852,808</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>265,527,016</u> [7132]
	B. Value of open short option contracts	<u>-132,346,645</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,545,106</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>6,289,523,489</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>415,952,451</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>293,678,552</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>122,273,899</u> [7198]

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**Daily Segregation - Swaps Statement**

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

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<b><u>6,733,219,563</u></b> [8500]
B. Securities (at market)	<b><u>5,338,862,075</u></b> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<b><u>-1,108,374,326</u></b> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>10,963,707,312</u></b> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>614,320,581</u></b> [8560]
Less: amount offset by customer owned securities	<b><u>-588,010,507</u></b> [8570] <b><u>26,310,074</u></b> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>10,990,017,386</u></b> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<b><u>526,784,359</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>711,615,164</u></b> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<b><u>6,024,254,552</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>4,627,246,911</u></b> [8650]
9. Net settlement from (to) derivatives clearing organizations	<b><u>110,667,590</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>12,000,568,576</u></b> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>1,010,551,190</u></b> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>549,500,869</u></b> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management	<b><u>461,050,321</u></b> [8770]