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INITIAL

End Date:1/23/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:1/24/2020

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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
 - A. Cash **1,852,197,294** [7315]
 - B. Securities (at market) **2,076,974,991** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **421,257,973** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **4,778,758** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,118,743** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **4,354,090,273** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **171,866,945** [7351]
Less: amount offset by customer owned securities **-171,565,022** [7352] **301,923** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,354,392,196** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,354,392,196** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **14,128,389** [7500]
 - B. Other banks qualified under Regulation 30.7 **230,005,921** [7520] **244,134,310** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **2,076,974,991** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **2,076,974,991** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **0** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **0** [7620]
- 4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
- 5. Amounts held by members of foreign boards of trade
 - A. Cash **3,207,682,480** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **421,343,130** [7720]
 - D. Value of long option contracts **4,778,758** [7730]
 - E. Value of short option contracts **-1,118,743** [7735] **3,632,685,625** [7740]
- 6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
- 7. Segregated funds on hand **0** [7765]
- 8. Total funds in separate section 30.7 accounts **5,953,794,926** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **1,599,402,730** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **217,719,610** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **1,381,683,120** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>3,290,096,284</u> [7010]
	B. Securities (at market)	<u>2,030,658,810</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>295,583,511</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>262,082,377</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-188,905,763</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,689,515,219</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>127,361,572</u> [7045]
	Less: amount offset by customer securities	<u>-124,078,098</u> [7047] <u>3,283,474</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,692,798,693</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>357,002,553</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>810,219,072</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,482,937,519</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>1,220,439,738</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>118,646,312</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>262,082,377</u> [7132]
	B. Value of open short option contracts	<u>-188,905,763</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>392,403</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>6,062,814,211</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>370,015,518</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>284,639,935</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>85,375,583</u> [7198]

INITIAL**End Date:1/23/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:1/24/2020****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>5,907,835,406</u> [8500]
	B. Securities (at market)	<u>3,454,600,473</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>2,337,603,789</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>11,700,039,668</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>92,224,196</u> [8560]
	Less: amount offset by customer owned securities	<u>-91,984,776</u> [8570] <u>239,420</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>11,700,279,088</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>829,884,742</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>806,042,618</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,417,418,897</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>2,648,557,855</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>4,306,918</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>12,706,211,030</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,005,931,942</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>585,013,954</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>420,917,988</u> [8770]