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INITIAL End Date:1/25/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/28/2019 INITIAL End Date:1/25/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/28/2019 Daily Segregation - Cover Page

Name of Company Contact Name	<u>Credit Suisse Securities (USA)</u> <u>LLC</u> <u>Alexander Baptiste</u>
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Contact Email Address	<u>alexander.baptiste@credit-suiss</u> <u>e.com</u>
FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	0 5 0 0 0 0
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	0 5 0 0 0 0
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	0 5 0 0 0 0

Attach supporting documents

INITIAL End Date:1/25/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/28/2019 Daily Segregation - Secured Amounts

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 Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) Management Target Amount for Excess funds in separate section 30.7 accounts <u>182,010,896</u> [7780] 	7.	Segregated funds on hand	<u>0</u> [7765]
Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts <u>182,010,896</u> [7780]	8.		
10. Management Target Amount for Excess funds in separate section 30.7 accounts 182,010,896 [7780]	9.		482,379,632 [7380]
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INITIAL End Date:1/25/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/28/2019 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 4,587,228,155 [7010] B. Securities (at market) 1,095,495,357 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market -324,624,823 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 336,531,086 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -256,685,875 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 5,437,943,900 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 186,755,896 [7045] Less: amount offset by customer securities -146,259,217 [7047] 40,496,679 [7050] 6. Amount required to be segregated (add lines 4 and 5) 5,478,440,579 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 484,629,287 [7070] B. Securities representing investments of customers' funds (at market) **0** [7080] C. Securities held for particular customers or option customers in lieu of cash (at 881,090,516 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 4,097,581,895 [7100] B. Securities representing investments of customers' funds (at market) **0** [7110] C. Securities held for particular customers or option customers in lieu of cash (at **214,404,841** [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 31,014,225 [7130] 10. Exchange traded options A. Value of open long option contracts 336,531,086 [7132] B. Value of open short option contracts -256,685,875 [7133] 11. Net equities with other FCMs A. Net liquidating equity 3,016,643 [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 <u>0</u> [7170] market) 12. Segregated funds on hand **0** [7150] 13. Total amount in segregation (add lines 7 through 12) 5,791,582,618 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 313,142,039 [7190] 15. Management Target Amount for Excess funds in segregation 273,922,029 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

39,220,010 [7198]

INITIAL End Date:1/25/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/28/2019 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>4,272,450,082</u> [8500]
2.	B. Securities (at market)	3,013,062,924 [8510]
2. 3.	Net unrealized profit (loss) in open cleared swaps Cleared swaps options	<u>3,240,660,975</u> [8520]
5.	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts parenased	<u>o</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>0,526,173,981</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	<u></u>
	debit balances - gross amount	<u>51,949,904</u> [8560]
	Less: amount offset by customer owned securities	-50,159,130 [8570] 1,790,774
		[8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	10,527,964,755 [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>872,604,365</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>986,569,101</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts A. Cash	7 412 834 719 [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>7,412,834,719</u> [8630] <u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>2,026,493,823</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	259,981,394 [8660]
10.	Cleared swaps options	<u></u> []
	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> 0 0 107451
13.	C. Securities held for particular cleared swaps customers in lieu of cash (at market) Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>0 0</u> [8715] 11 559 493 402 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (add lines 7 through 12)	<u>11,558,483,402</u> [8720] <u>1,030,518,647</u> [8730]
. т.	line 13)	<u>1,000,010,047</u> [07:00]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	526,398,238 [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>504,120,409</u> [8770]
	Management	