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INITIAL

End Date:7/17/2019

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:7/18/2019

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Daily Segregation - Cover Page

Name of Company

Credit Suisse Securities (USA)
LLC

Contact Name

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Contact Phone Number

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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 **1,656,168,608** [7315]
 - B. Securities (at market) **1,434,650,798** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **619,833,711** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **2,514,631** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-3,180,485** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **3,709,987,263** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **54,398,139** [7351]
Less: amount offset by customer owned securities **-54,121,596** [7352] **276,543** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **3,710,263,806** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **3,710,263,807** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **10,456,850** [7500]
 - B. Other banks qualified under Regulation 30.7 **442,870,534** [7520] **453,327,384** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **1,434,650,798** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,434,650,798** [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 **2,295,336,387** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **621,225,351** [7720]
 - D. Value of long option contracts **2,514,631** [7730]
 - E. Value of short option contracts **-3,180,485** [7735] **2,915,895,884** [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 **4,803,874,066** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **1,093,610,259** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **185,513,190** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **908,097,069** [7785]

INITIAL**End Date:7/17/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:7/18/2019****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,762,097,948</u> [7010]
	B. Securities (at market)	<u>1,171,878,708</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-303,641,568</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>371,760,648</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-261,259,503</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>4,740,836,233</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>97,468,317</u> [7045]
	Less: amount offset by customer securities	<u>-96,804,246</u> [7047] <u>664,071</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>4,741,500,304</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>240,038,058</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>1,050,092,605</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,763,480,782</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>121,786,103</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-83,554,828</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>371,760,648</u> [7132]
	B. Value of open short option contracts	<u>-261,259,503</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,451,386</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>5,203,795,251</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>462,294,947</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>237,075,015</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>225,219,932</u> [7198]
	Excess	

INITIAL**End Date:7/17/2019****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:7/18/2019****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>6,477,486,520</u> [8500]
	B. Securities (at market)	<u>2,773,451,762</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,401,857,653</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>10,652,795,935</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>129,098,152</u> [8560]
	Less: amount offset by customer owned securities	<u>-128,884,814</u> [8570] <u>213,338</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>10,653,009,273</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>791,978,711</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>733,254,038</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,037,704,131</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>2,040,197,724</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-119,201,920</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>11,483,932,684</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>830,923,411</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>532,650,464</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>298,272,947</u> [8770]