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INITIAL End Date:10/14/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:10/15/2019 INITIAL End Date:10/14/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:10/15/2019 Daily Segregation - Cover Page

Name of Company	<u>Credit Suisse Securities (USA)</u> LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ;or b. Minimum percentage of customer segregated funds required:%;or	<u>0</u> <u>5</u>
 c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%. 	<u>0</u> 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	0 5 0 0
 d. Percentage range of customer secured funds required between:% and%. FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or 	<u>0 0</u>
 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:10/14/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:10/15/2019

Daily Segregation - Secured Amounts

A. Cash 1865.080.887 (7315) B. Securities (at market) 1.735.227.334 (7317) 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 2.017.807 (7315) 3. Exchange traded options a.Market value of open option contracts purchased on a foreign board of trade 2.055.455 (7337) 3. Market value of open contracts granted (sold) on a foreign board of trade 2.055.655 (7337) 5. Account liquidating to a deficit and account with a debit balances - gross amount 2.355.655 (7337) 5. Account liquidating to a deficit and account with a debit balances - gross amount 2.35.238 (7345) 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 2.45.39.312 (7500) 7. Cash in banks 2.45.59.112 (7500) 8. A. Barkekeping with barks located in the United States 2.45.39.122 (7500) 9. Other banks qualified under Regulation 30.7 24.53.932 (7345) 2. Securities 1.736.227.334 (7540) 9. In safekkeping with barks located in the United States 1.7562 (7500) 9. Securities (7550) 9. Securities (7750) 9. Securities (7760)		Foreign Futures and Foreign Options Secured Amounts	
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	11.		

INITIAL End Date:10/14/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:10/15/2019 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 3,640,849,336 [7010] B. Securities (at market) 1,319,049,554 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 519,175,493 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 350,670,554 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -270,838,082 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 5,558,906,855 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 172,419,546 [7045] Less: amount offset by customer securities -171,443,483 [7047] 976,063 [7050] 6. Amount required to be segregated (add lines 4 and 5) 5,559,882,918 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 582,602,535 [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 848,454,763 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 4,019,727,914 [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 470,594,791 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -82,938,130 [7130] 10. Exchange traded options A. Value of open long option contracts 350,670,554 [7132] B. Value of open short option contracts -270,838,082 [7133] 11. Net equities with other FCMs A. Net liquidating equity 584,930 [7140] B. Securities representing investments of customers' funds (at market) **0** [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) 5,918,859,275 [7180] 14. 358,976,357 [7190] Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 277,994,146 [7194] 80,982,211 [7198]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess INITIAL End Date:10/14/2019 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:10/15/2019 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>7,800,886,211</u> [8500]
	B. Securities (at market)	<u>3,628,422,143</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,386,382,720</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>12,815,691,074</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>268,596,092</u> [8560]
	Less: amount offset by customer owned securities	<u>-241,521,490</u> [8570] <u>27,074,602</u>
<u> </u>		[8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	12,842,765,676 [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	C14 225 485 [9600]
	A. Cash B. Securities representing investments of cleared swaps customers' funds (at market)	<u>611,335,185</u> [8600]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8610] 703 174 374 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	793,174,374 [8620]
0.	segregated accounts	
	A. Cash	<u>8,918,091,400</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>2,835,247,768</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>698,855,840</u> [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)	0 [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> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	13,856,704,567 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,013,938,891</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>642,138,284</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>371,800,607</u> [8770]
	Management	-