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INITIAL

End Date:10/15/2020

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

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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 **2,602,914,872** [7315]
 - B. Securities (at market) **1,292,849,611** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **1,056,385,809** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **16,300,641** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,033,111** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **4,967,417,822** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **92,320,006** [7351]
Less: amount offset by customer owned securities **-92,133,402** [7352] **186,604** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **4,967,604,426** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **4,967,604,426** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **42,680,648** [7500]
 - B. Other banks qualified under Regulation 30.7 **451,782,461** [7520] **494,463,109** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **1,292,849,611** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,292,849,611** [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 **2,990,591,655** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **1,058,101,051** [7720]
 - D. Value of long option contracts **16,300,641** [7730]
 - E. Value of short option contracts **-1,033,111** [7735] **4,063,960,236** [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 **5,851,272,956** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **883,668,530** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **248,380,221** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **635,288,309** [7785]

INITIAL**End Date:10/15/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:10/16/2020****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,695,189,085</u> [7010]
	B. Securities (at market)	<u>1,879,055,326</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>285,201,885</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>254,516,920</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-232,169,798</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,881,793,418</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>41,979,034</u> [7045]
	Less: amount offset by customer securities	<u>-41,477,390</u> [7047] <u>501,644</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,882,295,062</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>639,388,659</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>1,262,141,589</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,819,173,039</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>616,913,737</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-6,550,093</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>254,516,920</u> [7132]
	B. Value of open short option contracts	<u>-232,169,798</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,379,864</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>7,354,793,917</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>472,498,855</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>344,114,753</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>128,384,102</u> [7198]
	Excess	

INITIAL**End Date:10/15/2020****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:10/16/2020****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>7,858,686,310</u> [8500]
	B. Securities (at market)	<u>3,328,615,595</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>831,943,998</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>12,019,245,903</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>57,678,900</u> [8560]
	Less: amount offset by customer owned securities	<u>-55,562,550</u> [8570] <u>2,116,350</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>12,021,362,253</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>813,084,969</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>637,238,208</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,496,424,530</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>2,691,377,387</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>182,659,749</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>12,820,784,843</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>799,422,590</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>601,068,113</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>198,354,477</u> [8770]