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INITIAL

End Date:3/12/2018

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

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 **2,228,258,635** [7315]
 - B. Securities (at market) **1,178,440,683** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **251,567,446** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **29,844,537** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-3,365,987** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **3,684,745,314** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **56,057,347** [7351]
Less: amount offset by customer owned securities **-55,639,043** [7352] **418,304** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **3,685,163,618** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **3,685,163,618** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **489,217,959** [7500]
 - B. Other banks qualified under Regulation 30.7 **482,310,943** [7520] **971,528,902** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **1,178,440,684** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1,178,440,684** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **2,126,486** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **-255,150** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **1,871,336** [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 **1,507,298,737** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **254,186,184** [7720]
 - D. Value of long option contracts **29,844,537** [7730]
 - E. Value of short option contracts **-3,365,987** [7735] **1,787,963,471** [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 **3,939,804,393** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **254,640,775** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **184,258,180** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **70,382,595** [7785]

INITIAL**End Date:3/12/2018****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:3/13/2018****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,202,451,517</u> [7010]
	B. Securities (at market)	<u>1,863,932,720</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>244,926,988</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>859,034,853</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-641,161,179</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,529,184,899</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>68,857,754</u> [7045]
	Less: amount offset by customer securities	<u>-68,653,213</u> [7047] <u>204,541</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,529,389,440</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>227,206,663</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>1,372,766,234</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,667,035,093</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>491,166,486</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-13,268,795</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>859,034,853</u> [7132]
	B. Value of open short option contracts	<u>-641,161,179</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>6,047,385</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>5,968,826,740</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>439,437,300</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>276,469,472</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>162,967,828</u> [7198]

INITIAL**End Date:3/12/2018****Firm Name:Credit Suisse Securities (USA) LLC****Form:Daily Seg - FOCUS II****Submit Date:3/13/2018****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>1,685,027,222</u> [8500]
B. Securities (at market)	<u>3,727,143,627</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>4,786,208,131</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>10,198,378,980</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>56,814,444</u> [8560]
Less: amount offset by customer owned securities	<u>-55,977,972</u> [8570] <u>836,472</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>10,199,215,452</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>614,762,060</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>731,366,382</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>6,724,532,995</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>2,995,777,245</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-34,407,793</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</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>11,032,030,889</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>832,815,437</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>509,960,772</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>322,854,665</u> [8770]