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INITIAL End Date:11/16/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:11/17/2022 INITIAL End Date:11/16/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:11/17/2022 Daily Segregation - Cover Page

Name of Company	<u>Credit Suisse Securities (USA)</u> LLC
Contact Name	<u>Alexander Baptiste</u>
Contact Phone Number	<u>919-994-6223</u>
Contact Email Address	<u>alexander.baptiste@credit-suiss</u> e.com
FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u> <u>5</u>
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> 0
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u>
b. Minimum percentage of customer secured funds required:%; or	<u>0</u> 5
c. Dollar amount range between:and; or	<u>o o</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u> 5
b. Minimum percentage of cleared swaps customer collateral required:% ; or	
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> 0

Attach supporting documents CH

INITIAL End Date:11/16/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:11/17/2022

Daily Segregation - Secured Amounts

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D. Value of long option contracts0[7670]E. Value of short option contracts0[7675]0[5. Amounts held by members of foreign boards of trade36,186,0130[7710]A. Cash0[7710]0[7710]C. Unrealized gain (loss) on open futures contracts-35,326,0080[7730]D. Value of long option contracts0[7730]0[7735]8606. Amounts with other depositories designated by a foreign board of trade0[7760]07. Segregated funds on hand0[7765]8112,319[7	
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B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts -35,326,008 D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7735]860 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 8,112,319 [7	177001
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6.Amounts with other depositories designated by a foreign board of trade0[7760]7.Segregated funds on hand0[7765]8.Total funds in separate section 30.7 accounts8,112,319[7	
7.Segregated funds on hand0[7765]8.Total funds in separate section 30.7 accounts8,112,319[7	<u>J,005</u> [7740]
8. Total funds in separate section 30.7 accounts 8.112,319 [7	
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 6,873,257 [/380]
Page 1 from Line 8)	201
10. Management Target Amount for Excess funds in separate section 30.7 accounts 61,953 [778	
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 6,811,304 [7]	(/85]

INITIAL End Date:11/16/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:11/17/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash -68,015,947 [7010] B. Securities (at market) **219,486,940** [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 62,370,317 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 10,468,541 [7032] -10,360,225 [7033] B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2 and 3) 213,949,626 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 5,555,258 [7045] Less: amount offset by customer securities -5,555,258 [7047]0 [7050] 6. Amount required to be segregated (add lines 4 and 5) 213,949,626 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash **24,119,749** [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 18,861,963 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 14,349,671 [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 200,624,977 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -4,832,210 [7130] 10. Exchange traded options A. Value of open long option contracts 10,468,541 [7132] B. Value of open short option contracts -10,360,225 [7133] 11. Net equities with other FCMs **0** [7140] A. Net liquidating equity 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) **253,232,466** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 39,282,840 [7190] 15. Management Target Amount for Excess funds in segregation 10,697,481 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 28,585,359 [7198]

Excess

INITIAL End Date:11/16/2022 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:11/17/2022 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>57</u> [8500]
	B. Securities (at market)	<u>0</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
4	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>57</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
6	Less: amount offset by customer owned securities	<u>0</u> [8570] <u>0</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>57</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks A. Cash	14 400 376 [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>14,499,376</u> [8600] <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>u</u> [0020]
0.	segregated accounts	
	A. Cash	<u>127,819</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>0</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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>14,627,195</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>14,627,138</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>3</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	14,627,135 [8770]
	Management	