WINJAMMER FILING

INITIAL End Date:12/29/2023 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/2/2024 INITIAL End Date:12/29/2023 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II

Submit Date:1/2/2024

Daily Segregation - Cover Page

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Name of Company	<u>Credit Suisse Securities (USA)</u> LLC
Contact Name	Kent Johnson
Contact Phone Number	<u>919-994-5578</u>
Contact Email Address	kent.johnson@credit-suisse.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 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ;or	<u>0</u> 5
b. Minimum percentage of customer secured funds required:% ; or	
c. Dollar amount range between:and; or	<u>0 0</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> <u>5</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>5</u>
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> <u>0</u>

Attach supporting documents CH

INITIAL End Date:12/29/2023

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:1/2/2024

Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Socured Amounts <pre></pre>	Dali	Dany Segregation - Secured Amounts					
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D. Value of long option contracts 0 [7610] E. Value of short option contracts 0 [7610] E. Value of short option contracts 0 [7610] A. Cash 0 [7640] B. Securities 0 [7660] 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 [7670] Securities 0 [7770] A. Cash 65.286 [7700] B. Securities 0 [7730] C. Unrealized gain (loss) on open futures contracts 0 [7730] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7760] D. Value of short option contracts 0 [7760] E. Value of short option contracts 0 [7760] F. Value of short option contracts 0 [7760] F. Value of short option contracts 0 [7760] F. Value of short option contracts		B. Securities	<u>0</u> [7590]				
 E. Value of short option contracts 4. Amounts held by clearing organizations of foreign boards of trade A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts D. Value of long option contracts E. Value of short option contracts D. Value of long option contracts D. Value of short option contracts D. Value of sho			<u>0</u> [7600]				
 4. Amounts held by clearing organizations of foreign boards of trade A. Cash B. Securities C. Amount due to (from) clearing organization - daily variation D. Total funds in separate section 30.7 accounts 4. Cash C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts D. Value of long option contracts D. Value of short option contracts D. Total funds in separate section 30.7 accounts D. Total funds in separate Amount for Excess funds in separate section 30.7 accounts D. Management Target Amount for Excess funds in separate section 30.7 accounts D. Management Target Amount for Excess funds in separate section 30.7 accounts 		D. Value of long option contracts	<u>0</u> [7610]				
A. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7675] 0 [7680]5.Amounts held by members of foreign boards of trade-65,286 [7700]A. Cash-65,286 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]B. Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]B. Value of short option contracts0 [7730]C. Julue of short option contracts0 [7730]B. Value of short option contracts0 [7760]B. Securities0 [7760]C. Junealized gain (loss) on open futures contracts0 [7760]B. Securities0 [7770]C. Unrealized gain (loss) on open futures contracts0 [7730]B. Value of short option contracts0 [7760]B. Total funds in separate section 30.7 accounts0 [7765]8. Total funds in separate section 30.7 accounts6.282.791 [7780]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)6.282.791 [7780]10. Management Target Amount for Excess funds in separate section 30.7 accounts1 [7780]		E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]				
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 -65.286 [7700] B. Securities 0 [7710] C. Unrealized gain (loss) on open futures contracts 64.875 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7730] E. Value of short option contracts 0 [7730] B. Securities 0 [7730] C. Unrealized gain (loss) on open futures contracts 0 [7730] B. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7760] 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 6.282.791 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 6.282.791 [7380] 10. Management Target Amount for Excess funds in separate section 30.7 accounts 1 [7780]	4.	Amounts held by clearing organizations of foreign boards of trade					
 C. Amount due to (from) clearing organization - daily variation D. Value of long option contracts E. Value of short option contracts E. Value of short option contracts G. Total funds in separate section 30.7 accounts Management Target Amount for Excess funds in separate section 30.7 accounts C. Amount due to (from) clearing organization - daily variation G. Manounts held by members of foreign boards of trade A. Cash G. Cubrealized gain (loss) on open futures contracts G. Manounts with other depositories designated by a foreign board of trade G. Total funds in separate section 30.7 accounts G. Management Target Amount for Excess funds in separate section 30.7 accounts Management Target Amount for Excess funds in separate section 30.7 accounts G. Management Target Amount for Excess funds in separate section 30.7 accounts 		A. Cash	<u>0</u> [7640]				
 D. Value of long option contracts E. Value of short option contracts G. Value of short option contracts Amounts held by members of foreign boards of trade A. Cash Securities G. Unrealized gain (loss) on open futures contracts D. Value of long option contracts C. Unrealized gain (loss) on open futures contracts D. Value of short option contracts C. Unrealized gain (loss) on open futures contracts G. Amounts with other depositories designated by a foreign board of trade G. T730] E. Value of short option contracts G. Amounts with other depositories designated by a foreign board of trade G. T760] G. E. Value of short option contracts G. Total funds in separate section 30.7 accounts G. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts I (7780) 		B. Securities	<u>0</u> [7650]				
 E. Value of short option contracts Amounts held by members of foreign boards of trade A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts E. Value of short option contracts G. Amounts with other depositories designated by a foreign board of trade G. Total funds in separate section 30.7 accounts Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) Management Target Amount for Excess funds in separate section 30.7 accounts Management Target Amount for Excess funds in separate section 30.7 accounts 		C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]				
 5. Amounts held by members of foreign boards of trade A. Cash B. Securities C. Unrealized gain (loss) on open futures contracts D. Value of long option contracts E. Value of short option contracts E. Value of short option contracts G. Amounts with other depositories designated by a foreign board of trade Q [7730] 6. Amounts with other depositories designated by a foreign board of trade Q [7760] Q [7760] Q [7765] Attinud s on hand Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts I [7780] 		D. Value of long option contracts	<u>0</u> [7670]				
A. Cash-65,286 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts64,875 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] -411 [7740]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 accounts6.282,791 [7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)6.282,791 [7380]10.Management Target Amount for Excess funds in separate section 30.7 accounts1 [7780]		E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]				
B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts64.875 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] -411 [7740]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 accounts6.282.791 [7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)6.282.791 [7380]10.Management Target Amount for Excess funds in separate section 30.7 accounts1 [7780]	5.	Amounts held by members of foreign boards of trade					
C. Unrealized gain (loss) on open futures contracts 64.875 [7720] D. Value of long option contracts 0 [7730] E. Value of short option contracts 0 [7735] -411 [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 6.282.791 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 6.282.791 [7380] 10. Management Target Amount for Excess funds in separate section 30.7 accounts 1 [7780]		A. Cash	<u>-65,286</u> [7700]				
D. Value of long option contracts 0 [7730]E. Value of short option contracts 0 [7735] -411 [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 6.282,791 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 6.282,791 [7380]Page 1 from Line 8) 1 10. Management Target Amount for Excess funds in separate section 30.7 accounts 1 [7780]		B. Securities	<u>0</u> [7710]				
E. Value of short option contracts 0 [7735] -411 [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 6.282,791 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 6.282,791 [7380] 10. Management Target Amount for Excess funds in separate section 30.7 accounts 1 [7780]		C. Unrealized gain (loss) on open futures contracts	<u>64,875</u> [7720]				
 6. Amounts with other depositories designated by a foreign board of trade 7. Segregated funds on hand 9. Total funds in separate section 30.7 accounts 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 9. Interval 1 (1780) 		D. Value of long option contracts	<u>0</u> [7730]				
 6. Amounts with other depositories designated by a foreign board of trade 7. Segregated funds on hand 9. Total funds in separate section 30.7 accounts 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 9. Interval 1 (1780) 		E. Value of short option contracts	0 [7735] <u>-411</u> [7740]				
 7. Segregated funds on hand 9. Total funds in separate section 30.7 accounts 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 11. Management Target Amount for Excess funds in separate section 30.7 accounts 	6.						
 8. Total funds in separate section 30.7 accounts 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 6.282,791 [7770] 6.282,791 [7780] 	7.						
 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts <u>1</u> [7780] 	8.						
Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts <u>1</u> [7780]							
10.Management Target Amount for Excess funds in separate section 30.7 accounts1 [7780]			<u> </u>				
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INI	TIAL	
	d Date:12/29/2023	
	m Name:Credit Suisse Securities (USA) LLC	
	rm:Daily Seg - FOCUS II	
	bmit Date:1/2/2024	
Da	ily Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>0</u> [7010]
_	B. Securities (at market)	<u>0</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>0</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>0</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>0</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>0</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [7045]
0	Less: amount offset by customer securities	<u>0</u> [7047] <u>0</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS	<u>0</u> [7060]
7.	Deposited in segregated funds bank accounts	
	A. Cash	18,737,782 [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	0 [7090]
8.	market) Marring on dependit with derivatives clearing organizations of contract markets	
0.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	0 [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7100]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7110] <u>0</u> [7120]
	market)	<u>u</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>0</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>0</u> [7132]
	B. Value of open short option contracts	<u>0</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</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	<u>0</u> [7170]
	market)	
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>18,737,782</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>18,737,782</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>1</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>18,737,781</u> [7198]

INITIAL End Date:12/29/2023 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:1/2/2024 Daily Segregation - Swaps Statement

	AND	
	FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
	Cleared Swaps Customer Requirements	
1.	Net ledger balance	
	A. Cash	<u>8,843</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]
	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>8,843</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>0</u> [8560]
	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>8,843</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,457,400</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>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	<u>0</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> 0
	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)	<u>2,457,400</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	2,448,557 [8730]
	line 13)	
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>442</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	2,448,115 [8770]
	Management	·

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS