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INITIAL End Date:2/5/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/6/2024 INITIAL End Date:2/5/2024 Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II Submit Date:2/6/2024

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> 5
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>o o</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</u> 0
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> <u>0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> <u>0</u>

Attach supporting documents CH

INITIAL End Date:2/5/2024

Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II Submit Date:2/6/2024

Daily Segregation - Secured Amounts

Foreign Futures and Foreign Option Secured Amounts Q[7305] Amount required to be set aside pursuant to law, rule or regulation of foreign option Trading - Al Customers Q[7315] 1. Net ledger balance - Foreign Futures and Foreign Option Trading - Al Customers Q[7315] 2. Securities (at market) Q[7317] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade Q[7337] 3. Exchange traded option a. Market value of open contracts granted (sold) on a foreign board of trade Q[7351] b. Account liquidating to a deficit and account with a debit balances - gross amount Q[7351] c. Account liquidating to a deficit and account with a debit balances - gross amount Q[7360] 6. (defines - And 6) 7. Greater of amount required to be set aside ausuant to foreign jurisdiction (above) or line Q[7360] 6. Cash in banks Q[7400] 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line Q[7560] 7. Cash in banks Q[740] Q[75	Dail	Daily Segregation - Secured Amounts				
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C. Unrealized gain (loss) on open futures contracts0 [7600]D. Value of long option contracts0 [7610]E. Value of short option contracts0 [7615] 0 [7620]4.Amounts held by clearing organizations of foreign boards of tradeA. Cash0 [7640]B. Securities0 [7660]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7670]E. Value of short option contracts0 [7675] 0 [7680]5.Amounts held by members of foreign boards of tradeA. Cash59.452 [7700]B. Securities0 [7710]C. Unrealized gain (loss) on open futures contracts0 [7730]B. Securities0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]C. Unrealized gain (loss) on open futures contracts0 [7730]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7730]D. Value of long option contracts0 [7760]D. Value of long option contracts0 [7760]E. Value of short option contracts0 [7760]B. Securities0 [7760]C. 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 accounts4.017.684 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement4.017.6		A. Cash	<u>0</u> [7580]			
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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 accounts <u>1</u> [7780]	9.		<u>4,017,004</u> [7300]			
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INI	FIAL	
End	1 Date:2/5/2024	
Firi	n Name:Credit Suisse Securities (USA) LLC	
For	m:Daily Seg - FOCUS II	
Sul	omit Date:2/6/2024	
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]
-	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)	<u>0</u> [7060]
-	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>8,317,780</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	<u>0</u> [7090]
8.	market) Marging on depend with derivatives clearing arganizations of contract markets	
0.	Margins on deposit with derivatives clearing organizations of contract markets A. Cash	<u>0</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>o</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>o</u> [7120]
	market)	<u>v</u> [/ 120]
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>o</u> [7133]
11.	Net equities with other FCMs	<u>-</u> []
	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)	8,317,780 [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>8,317,780</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	<u>8,317,779</u> [7198]
	Excess	

INITIAL End Date:2/5/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:2/6/2024 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>0</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>0</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	• [0500]
	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>0</u> [8590]
7	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	4 050 404 [9600]
	A. Cash B. Securities representing investments of cleared swaps customers' funds (at market)	<u>1,959,194</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>0</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>o</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>0</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	0 [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> 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>1,959,194</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,959,194</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>1</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>1,959,193</u> [8770]
	Management	