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INITIAL End Date:4/16/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:4/17/2024 INITIAL End Date:4/16/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:4/17/2024 Daily Segregation - Cover Page

ny Segregation - Cover Fage	
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> 5
b. Minimum percentage of customer segregated funds required:%; or	<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>o</u> <u>o</u>
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>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>o</u> <u>o</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 0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>

Attach supporting documents CH

INITIAL End Date:4/16/2024 Firm Name:Credit Suisse Securities (USA) LLC

Form:Daily Seg - FOCUS II

Submit Date:4/17/2024

Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts [[7305] 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 [[7315] IN tel ledger balance - Foreign Futures and Foreign Option Trading - All Customers [[7315] A. Cash [[7316] B. Securities (at market) [[7317] IN tel unrealized porfit (loss) in open futures contracts traded on a foreign board of trade [[7326] a. Market value of open contracts granted (soid) on a foreign board of trade [[7377] a. Market value of open contracts granted (soid) on a foreign board of trade [[7351] Less: amount offset by customer owned securities [[7352] [[7354] Amount required to be set aside as the secured amount - Net Liquidating Equity [[7357] [[7350] Graat of amount required to be set aside pursuant to foreign jurisdiction (above) or line [[7500] [[7500] B. In safekeeping with banks located in the United States [[7501] [[7501] A. Banks located in the United States [[760] [[7501] B. In safekeeping with banks located in the United States [[7500] [[7501] B. In safekeeping with banks located in the United States <td< th=""><th>Dali</th><th>y Segregation - Secured Amounts</th><th></th></td<>	Dali	y Segregation - Secured Amounts	
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A. Cash Q [7700]B. Securities Q [7710]C. Unrealized gain (loss) on open futures contracts Q [7720]D. Value of long option contracts Q [7730]E. Value of short option contracts Q [7730]6. Amounts with other depositories designated by a foreign board of trade Q [7760]7. Segregated funds on hand Q [7765]8. Total funds in separate section 30.7 accounts 2 ,831,501 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 2 ,831,501 [7780]10. Management Target Amount for Excess funds in separate section 30.7 accounts 1 [7780]		E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
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E. Value of short option contracts0 [7735] 0 [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 accounts2,831,501 [7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)2,831,501 [7380]10.Management Target Amount for Excess funds in separate section 30.7 accounts1 [7780]		D. Value of long option contracts	
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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]			
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INITIAL End Date:4/16/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II

Submit Date:4/17/2024

Daily 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>3,039,799</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]
	market)	
8.	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>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7120]
	market)	
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>3,039,799</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>3,039,799</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>3,039,798</u> [7198]
	Excess	

INITIAL End Date:4/16/2024 Firm Name:Credit Suisse Securities (USA) LLC Form:Daily Seg - FOCUS II Submit Date:4/17/2024 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]
2	B. Securities (at market)	<u>0</u> [8510]
2. 3.	Net unrealized profit (loss) in open cleared swaps	<u>0</u> [8520]
З.	Cleared swaps options	0 [0520]
	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. 5.	Net Equity (deficit) (add lines 1, 2, and 3) Accounts liquidating to a deficit and accounts with	<u>0</u> [8550]
5.	debit balances - gross amount	<u>0</u> [8560]
	Less: amount offset by customer owned securities	<u>o</u> [8570] <u>o</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>o</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u>o</u> [0000]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,378,929</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]
44	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	a [0000]
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8700]
12.	Cleared swaps customer funds on hand	<u>0</u> [8710]
12.	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>o</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>1,378,929</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>1,378,929</u> [8730]
	line 13)	
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>1,378,928</u> [8770]
	Management	