



SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER  CREDIT SUISSE SECURITIES (USA) LLC	as of <u>02/28/21</u>
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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	7240

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7

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	\$ _____	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ 4,139,061,998	7315
B. Securities (at market)	1,572,041,315	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(1,395,535,011)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	83,549,827	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(7,943,162)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 4,391,174,967	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 477,073,609	7351
Less: amount offset by customer owned securities	( 471,343,061)	7352
	5,730,548	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 4,396,905,515	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 4,396,905,515	7360

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	<u>43,875,311</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CITIBANK LONDON SYDNEY</u>		<u>467,706,573</u>	<u>7520</u>
	\$		<u>511,581,884</u>
			<u>7530</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>1,174,216,534</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>7560</u>	<u>1,174,216,534</u>
			<u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>7580</u>	
B. Securities		<u>7590</u>	
C. Unrealized gain (loss) on open futures contracts		<u>7600</u>	
D. Value of long option contracts		<u>7610</u>	
E. Value of short option contracts	(	<u>7615</u>	<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____		<u>7630</u>	
A. Cash	\$	<u>7640</u>	
B. Securities		<u>7650</u>	
C. Amount due to (from) clearing organizations - daily variation		<u>7660</u>	
D. Value of long option contracts		<u>7670</u>	
E. Value of short option contracts	(	<u>7675</u>	<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): <u>CS SECURITIES (EUROPE) LLC</u>		<u>7690</u>	
A. Cash	\$	<u>4,330,380,447</u>	<u>7700</u>
B. Securities		<u>397,824,781</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>(1,395,890,627)</u>	<u>7720</u>
D. Value of long option contracts		<u>83,549,827</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(7,943,162)</u>	<u>7735</u>
			<u>3,407,921,266</u>
			<u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____		<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____ )			
			<u>7765</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>5,093,719,684</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	<u>696,814,169</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>219,845,276</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>476,968,893</u>	<u>7785</u>

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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	\$	8,920,789,817	8500
B. Securities (at market)		3,605,082,564	8510
2. Net unrealized profit (loss) in open cleared swaps		236,300,755	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			8530
B. Market value of open cleared swaps option contracts granted (sold)		( )	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	12,762,173,136	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	37,245,041	8560
Less: amount offset by customer owned securities		( 36,498,100)	8570
		746,941	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	12,762,920,077	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,062,531,362	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		875,345,616	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		9,033,884,886	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		2,729,736,948	8650
9. Net settlement from (to) derivatives clearing organizations		(214,678,660)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			8670
B. Value of open cleared swaps short option contracts		( )	8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments of cleared swaps customers' funds (at market)			8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8710
12. Cleared swaps customer funds on hand (describe: _____)			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	13,486,820,152	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	723,900,075	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	638,146,004	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	85,754,071	8770

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 19,324,235,119 7415

ii. Enter 8% of line A.i

1,545,938,810 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 1,268,268,043 7435

iv. Enter 8% of line A.iii

101,461,443 7445

v. Add lines A.ii and A.iv.

1,647,400,253 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

1,647,400,253 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

1,812,140,278 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).