

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 02/28/21

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash	\$	3,017,883,610	7010
B. Securities (at market)		1,861,219,789	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		923,945,670	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		611,344,196	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(453,144,227	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		5,961,249,038	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		109,861,925	7045
Less: amount offset by customer owned securities	(109,110,692	7047
		751,233	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	5,962,000,271	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		228,822,299	7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,378,543,883	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	4,238,794,059	7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		482,675,906	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(21,784,822)	7130
10. Exchange traded options			
A. Value of open long option contracts		611,344,196	7132
B. Value of open short option contracts	(453,144,227	7133
11. Net equities with other FCMs			
A. Net liquidating equity		2,346,896	7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		6,467,598,190	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	505,597,919	7190
15. Management Target Amount for Excess funds in segregation	\$	298,100,014	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	207,497,905	7198

BROKER OR DEALER	as of	02/28/21
CREDIT SUISSE SECURITIES (USA) LLC		

**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	\$	43,875,311	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): CITIBANK LONDON SYDNEY		467,706,573	7520	\$ 511,581,884 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,174,216,534	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):			7560	1,174,216,534 7570

3. Equities with registered futures commission merchants

A. Cash	\$		7580	
B. Securities			7590	
C. Unrealized gain (loss) on open futures contracts			7600	
D. Value of long option contracts			7610	
E. Value of short option contracts	(7615	7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s):			7630	
A. Cash	\$		7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation			7660	
D. Value of long option contracts			7670	
E. Value of short option contracts	(7675	7680

5. Amounts held by members of foreign boards of trade

Name(s): CS SECURITIES (EUROPE) LLC			7690	
A. Cash	\$	4,330,380,447	7700	
B. Securities		397,824,781	7710	
C. Unrealized gain (loss) on open futures contracts		(1,395,890,627)	7720	
D. Value of long option contracts		83,549,827	7730	
E. Value of short option contracts	((7,943,162)	7735	3,407,921,266 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s):			7750	7760
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7. Segregated funds on hand (describe:) 7765

8. Total funds in separate section 30.7 accounts \$ 5,093,719,684 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8) \$ 696,814,169 7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts \$ 219,845,276 7780

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target \$ 476,968,893 7785

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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).