

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

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	\$	5,972,361,794	7010
B. Securities (at market)		2,339,831,804	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		224,876,776	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		327,495,384	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(474,457,386	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,390,108,372	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		128,820,100	7045
Less: amount offset by customer owned securities	(126,850,870	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	1,969,230	7050
		8,392,077,602	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		595,461,561	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)		1,411,807,338	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,176,477,212	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)		928,024,466	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(51,249,072)	7130
10. Exchange traded options			
A. Value of open long option contracts		327,495,384	7132
B. Value of open short option contracts	(474,457,386	7133
11. Net equities with other FCMs			
A. Net liquidating equity		713,996	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)		8,914,273,499	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	522,195,897	7190
15. Management Target Amount for Excess funds in segregation	\$	419,603,880	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	102,592,017	7198

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

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

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

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	\$	2,985,790,759	7315
B. Securities (at market)		1,199,056,927	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		238,230,102	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		5,876,012	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(1,103,869)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,427,849,931	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	48,674,263	7351
Less: amount offset by customer owned securities	(48,550,998)	7352
		123,265	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,427,973,196	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,427,973,196	7360

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

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	\$	137,350,049	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): CITIBANK LONDON AND SYDNEY		299,583,967	7520	\$ 436,934,016 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	1,199,056,927	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):			7560	1,199,056,927 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) LTD			7690	
A. Cash	\$	2,891,787,817	7700	
B. Securities			7710	
C. Unrealized gain (loss) on open futures contracts		239,945,345	7720	
D. Value of long option contracts		5,876,012	7730	
E. Value of short option contracts	((1,103,869)	7735	3,136,505,305 7740

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

Name(s):			7750	7760
----------	--	--	------	------

7. Segregated funds on hand (describe:) 7765

8. Total funds in separate section 30.7 accounts \$ 4,772,496,248 7770

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)

\$ 344,523,052 7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts

\$ 221,398,660 7780

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

\$ 123,124,392 7785

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

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	\$ 10,588,284,638	8500
B. Securities (at market)	4,444,337,179	8510
2. Net unrealized profit (loss) in open cleared swaps	(1,280,677,073)	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)	\$ 13,751,944,744	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 35,202,220	8560
Less: amount offset by customer owned securities	(35,030,736)	8570
	171,484	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 13,752,116,228	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 1,008,157,304	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)	730,117,515	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	9,552,198,921	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)	3,714,219,663	8650
9. Net settlement from (to) derivatives clearing organizations	(117,503,539)	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)	\$ 14,887,189,864	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 1,135,073,636	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 687,605,811	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$ 447,467,825	8770

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 05/31/20

COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 22,622,121,197 7415

ii. Enter 8% of line A.i

1,809,769,696 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 1,234,263,366 7435

iv. Enter 8% of line A.iii

98,741,069 7445

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

1,908,510,765 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

1,908,510,765 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

2,099,361,842 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).