

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of 08/31/21

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	\$	2,803,668,070	7010
B. Securities (at market)		1,026,937,884	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		238,806,379	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		159,590,722	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	111,631,291	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		4,117,371,764	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		20,538,501	7045
Less: amount offset by customer owned securities	(	19,481,134	7047
		1,057,367	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	4,118,429,131	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		516,451,582	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)		766,254,515	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,773,283,189	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)		260,683,369	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		5,929,797	7130
10. Exchange traded options			
A. Value of open long option contracts		159,590,722	7132
B. Value of open short option contracts	(	111,631,291	7133
11. Net equities with other FCMs			
A. Net liquidating equity		991,516	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)		4,371,553,399	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	253,124,268	7190
15. Management Target Amount for Excess funds in segregation	\$	205,921,457	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	47,202,811	7198

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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	\$	1,836,046,932	7315
B. Securities (at market)		974,078,034	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		1,448,558,885	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		18,918,510	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(3,659,447)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,273,942,914	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	10,510,673	7351
Less: amount offset by customer owned securities	(	8,864,663)	7352
		1,646,010	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,275,588,924	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,275,588,924	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	\$	19,761,893	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): CITIBANK LONDON SYDNEY		399,175,160	7520	\$ 418,937,053 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	805,862,837	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s):			7560	805,862,837 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	\$	1,745,275,861	7700	
B. Securities		168,215,197	7710	
C. Unrealized gain (loss) on open futures contracts		1,392,617,335	7720	
D. Value of long option contracts		18,918,510	7730	
E. Value of short option contracts	(	(3,659,447)	7735	3,321,367,456 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	
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8. Total funds in separate section 30.7 accounts	\$	4,546,167,346	7770	
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9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)	\$	270,578,422	7380	
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10. Management Target Amount for Excess funds in separate section 30.7 accounts	\$	213,779,446	7780	
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11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	\$	56,798,976	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	\$ 5,233,536,441	8500
B. Securities (at market)	1,708,539,889	8510
2. Net unrealized profit (loss) in open cleared swaps	1,140,869,318	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)	\$ 8,082,945,648	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 13,209,892	8560
Less: amount offset by customer owned securities	( 13,111,834)	8570
	98,058	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$ 8,083,043,706	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$ 524,798,611	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)	264,759,679	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	6,415,392,523	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)	1,443,780,210	8650
9. Net settlement from (to) derivatives clearing organizations	(67,321,408)	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)	\$ 8,581,409,615	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 498,365,909	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$ 404,152,185	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$ 94,213,724	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 13,403,546,237 7415

ii. Enter 8% of line A.i

1,072,283,699 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 936,300,661 7435

iv. Enter 8% of line A.iii

74,904,053 7445

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

1,147,187,752 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

1,147,187,752 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

1,261,906,527 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).