SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER
CREDIT SUISSE SECURITIES (USA) LLC

as of 07/31/21

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			$ 3,053,748,183	7010
B. Securities (at market)			1,080,602,561	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(200,561,503)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			143,959,197	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(122,746,406)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			3,955,002,032	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	19,777,062	7045		
Less: amount offset by customer owned securities	(19,743,204)	7047	33,858	7050
6. Amount required to be segregated (add lines 4 and 5)			$ 3,955,035,890	7060
FUNDS IN SEGREGATED ACCOUNTS				
7. Deposited in segregated funds bank accounts				
A. Cash			311,454,332	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)			871,168,163	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			$ 2,789,043,960	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)			209,434,398	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(1,375,969)	7130
10. Exchange traded options				
A. Value of open long option contracts			143,959,197	7132
B. Value of open short option contracts			(122,746,406)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			1,002,892	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)			4,201,940,567	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			$ 246,904,677	7190
15. Management Target Amount for Excess funds in segregation			$ 197,751,795	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			$ 49,152,882	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		$ 1,253,617,436	7315
B. Securities (at market)		934,063,563	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		1,953,024,835	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		36,001,930	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(7,413,053)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)		$ 4,169,294,711	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	$ 58,823,018 7351		
Less: amount offset by customer owned securities	(58,676,106) 7352	146,912	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		$ 4,169,441,623	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		$ 4,169,441,623	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	$ 27,477,914 7500		
B. Other banks qualified under Regulation 30.7			
Name(s): CITIBANK LONDON SYDNEY 7510	268,194,613 7520	$ 295,672,527	7530
2. Securities			
A. In safekeeping with banks located in the United States	$ 682,354,684 7540		
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 7550	7560	682,354,684	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	$ 1,364,477,790 7700		
B. Securities	251,708,880 7710		
C. Unrealized gain (loss) on open futures contracts	1,901,079,872 7720		
D. Value of long option contracts	36,001,930 7730		
E. Value of short option contracts	(7,413,053) 7735	3,545,855,419	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		$ 4,523,882,630	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)		$ 354,441,007	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts		$ 208,472,081	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target		$ 145,968,926	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		$ 5,979,799,491	8500
B. Securities (at market)		2,001,429,832	8510
2. Net unrealized profit (loss) in open cleared swaps		966,867,399	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)		$ 8,948,096,722	8550
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	$ 26,936,966 8560		
Less: amount offset by customer owned securities	(26,277,972) 8570	658,994	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		$ 8,948,755,716	8590
Funds in Cleared Swaps Customer Segregated Accounts			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 571,827,168	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)		299,200,451	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		7,459,191,004	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)		1,702,229,381	8650
9. Net settlement from (to) derivatives clearing organizations		(81,900,401)	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)		$ 9,950,547,603	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		$ 1,001,791,887	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		$ 447,437,786	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		$ 554,354,101	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	13,552,473,167	7415	
ii. Enter 8% of line A.i		1,084,197,853	7425
iii. Amount of Non-Customer Risk Maintenance Margin requirement	913,663,250	7435	
iv. Enter 8% of line A.iii		73,093,060	7445
v. Add lines A.ii and A.iv.		1,157,290,913	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 1,157,290,913 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 1,273,020,004 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).