FOCUS Report Part II

COMPUTATION OF CFTC MINIMUM CAPITAL REQUIREMENTS

Items on this page to be reported by: Futures Commission Merchant

NET CAPITAL REQUIRED

A. Risk-Based Requirement

i. Amount of Customer Risk Maintenance Margin ..... $ 11,107,199,181 7415

ii. Enter 8% of line A.i ..... $ 888,575,934 7425

iii. Amount of Non-Customer Risk Maintenance Margin ..... $ 717,461,173 7435

iv. Enter 8% of line A.iii ..... $ 57,396,894 7445

v. Amount of uncleared swap margin ..... $ 7446

vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v ..... $ 7447

vii. Enter the sum of Lines Aii, A.iv and A.vi. ..... $ 945,972,828 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.v., B or C ..... $ 945,972,828 7490

Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760.

The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.v. or 150% of Line B or 150% of Line C or $375,000 ... $ 1,040,570,111 7495

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021

FOCUS Report Part II

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

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 2,933,352,156	7010
B. Securities (at market)		$ 1,022,613,746	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		$ (259,746,317)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		$ 161,187,555	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		$ (164,036,512)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)		$ 3,693,370,628	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 41,958,438 7045		
Less: amount offset by customer owned securities	$ (39,689,233) 7047	$ 2,269,205	7050
6. Amount required to be segregated (add lines 4 and 5)		$ 3,695,639,833	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		$ 634,658,887	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)		$ 713,820,533	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		$ 2,301,367,469	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)		$ 308,793,213	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		$ (15,386,237)	7130
10. Exchange traded options			
A. Value of open long option contracts		$ 161,187,555	7132
B. Value of open short option contracts		$ (164,036,512)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		$ 923,561	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)		$ 3,941,328,469	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		$ 245,688,636	7190
15. Management Target Amount for Excess funds in segregation		$ 184,781,992	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		$ 60,906,644	7198

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021

FOCUS Report Part II

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 5,653,021,262	8500
B. Securities (at market)		$ 1,672,514,098	8510
2. Net unrealized profit (loss) in open cleared swaps		$ (289,111,955)	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)		$ 7,036,423,405	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 18,597,230	8560	
Less: amount offset by customer owned securities	$ (18,557,795)	8570	$ 39,435 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)		$ 7,036,462,840	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 427,473,249	8600
B. Securities representing investment of cleared swaps customers' funds (at market)		$	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		$ 102,639,485	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		$ 5,695,537,082	8630
B. Securities representing investment of cleared swaps customers' funds (at market)		$	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		$ 1,569,874,613	8650
9. Net settlement from (to) derivatives clearing organizations		$ (36,740,913)	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 investment 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)		$ 7,758,783,516	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)		$ 722,320,676	8730
15. Management target amount for excess funds in cleared swaps segregated accounts		$ 351,823,142	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		$ 370,497,534	8770

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021

FOCUS Report Part II

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

Items on this page to be reported by a: Futures Commission Merchant

1. Amount required to be segregated in accordance with 17 CFR 32.6	$	7200
2. Funds/property in segregated accounts		
A. Cash	$ 7210	
B. Securities (at market value)	$ 7220	
C. Total funds/property in segregated accounts	$	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	$	7240

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by a: Futures Commission Merchant

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			$ 2,876,032,376	7315
B. Securities (at market)			$ 1,072,834,716	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ (566,134,485)	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			$ 18,566,756	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			$ (8,670,857)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			$ 3,392,628,506	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 58,989,221	7351		
Less: amount offset by customer owned securities	$(54,955,907)	7352	$ 4,033,314	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 3,396,661,820	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 3,396,661,820	7360

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021

FOCUS Report Part II

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by: Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks							
A. Banks located in the United States			$	450,138,918	7500		
B. Other banks qualified under 17 CFR. 30.7							
Name(s):	CITIBANK LONDON SYDNEY	7510	$	233,200,437	7520	$ 683,339,355	7530
2. Securities							
A. In safekeeping with banks located in the United States			$	904,031,900	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7							
Name(s):		7550	$		7560	$ 904,031,900	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			$	3,224,371,878	7700		
B. Securities			$	168,802,817	7710		
C. Unrealized gain (loss) on open futures contracts			$	(633,165,229)	7720		
D. Value of long option contracts			$	18,566,756	7730		
E. Value of short option contracts			$(	(8,670,857)	7735	$ 2,769,905,365	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 17 CFR 30.7 accounts						$ 4,357,276,620	7770
9. Excess (deficiency) set aside funds for secured amount							
(Line Item 7770 minus Line Item 7360)						$ 960,614,800	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts						$ 169,833,091	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess						$ 790,781,709	7785

Name of Firm: CREDIT SUISSE SECURITIES (USA) LLC

As of: 11/30/2021