

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2021 This Form is Open to Public Inspection
---	---	---

Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	

A This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)

☒ a single-employer plan ☐ a DFE (specify) _____

B This return/report is: ☐ the first return/report ☐ the final return/report

☐ an amended return/report ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. ☐

D Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program

☐ special extension (enter description) _____

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ☐

Part II	Basic Plan Information —enter all requested information	
1a Name of plan <u>EMPLOYEES SAVINGS AND RETIREMENT PLAN OF CREDIT SUISSE</u>	1b Three-digit plan number (PN) ▶	<u>002</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>CREDIT SUISSE SECURITIES USA LLC</u> <u>TAX DEPARTMENT</u> <u>11 MADISON AVENUE, FLOOR 8</u> <u>NEW YORK, NY 10010</u>	1c Effective date of plan <u>01/01/1966</u>	2b Employer Identification Number (EIN) <u>05-0546650</u>
	2c Plan Sponsor's telephone number <u>212-325-2000</u>	2d Business code (see instructions) <u>523110</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2022	JARETT MENZEL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2021)
v. 210624

3a Plan administrator's name and address ☐ Same as Plan Sponsor CREDIT SUISSE FIRST BOSTON, LLC BENEFITS COMMITTEE 11 MADISON AVENUE, FLOOR 8 NEW YORK, NY 10010		3b Administrator's EIN 13-5659485 3c Administrator's telephone number 212-325-2000
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN
5 Total number of participants at the beginning of the plan year		5 17472
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6a(1) 7369 6a(2) 7119 6b 165 6c 10176 6d 17460 6e 17 6f 17477 6g 17395 6h 604
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2G 2J 2K 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ <u>0</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2021
		This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan EMPLOYEES SAVINGS AND RETIREMENT PLAN OF CREDIT SUISSE	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 CREDIT SUISSE SECURITIES USA LLC	D Employer Identification Number (EIN) 05-0546650	

Part I	Service Provider Information (see instructions)
---------------	--

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ALLIANCE BERNSTEIN LP	
04-6948485	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
AMERICAN FUNDS	PO BOX 6007 INDIANAPOLIS, IN 46206-6007

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
T. ROWE PRICE	
52-0556948	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
THE VANGUARD GROUP	
23-1945930	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FIDELITY INVESTMENTS

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50 60 64 65	NONE	683984	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

CREDIT SUISSE SECURITIES USA LLC

05-0546650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 27 50	NONE	312000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ALIGHT SOLUTIONS

82-1061233

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 49 50	NONE	187800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

THOMPSON HINE

34-0575300

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 29 50	NONE	72147	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	55000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BUCK CONSULTANTS

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 27 50 51	NONE	45000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
FIDELITY INVESTMENTS	60	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
T. ROWE PRICE SERVICES INC 52-2269240	0.30%	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
---	--	--

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan <u>EMPLOYEES SAVINGS AND RETIREMENT PLAN OF CREDIT SUISSE</u>	B Three-digit plan number (PN) ►	<u>002</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>CREDIT SUISSE SECURITIES USA LLC</u>	D Employer Identification Number (EIN) <u>05-0546650</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MANAGED INCOME PORTFOLIO II COMM FD</u>		
b Name of sponsor of entity listed in (a): <u>FIDELITY MANAGEMENT TRUST COMPANY</u>		
c EIN-PN <u>04-3022712-025</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>464095893</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2060</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>47-1088316-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>40111866</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>38-7011316-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4632931</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2005</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>61-6434302-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3862285</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2010</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>32-6199795-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>6377020</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2015</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6941654-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>12824674</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2020</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>36-7594871-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>47914011</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2025		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 37-6495447-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 109194064
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2030		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 38-7010946-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 172533182
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2035		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 36-7595013-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 220358051
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2040		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 35-6941729-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 216779182
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2045		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 32-6199848-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 192502548
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2050		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 30-6303214-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 159324525
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2055		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 35-6941728-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 131484322
a Name of MTIA, CCT, PSA, or 103-12 IE: WT CREDIT SUISSE FLOATING RATE TRST		
b Name of sponsor of entity listed in (a): WILMINGTON TRUST, N.A.		
c EIN-PN 46-3073254-179	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 37951506
a Name of MTIA, CCT, PSA, or 103-12 IE: WT CREDIT SUISSE COMMODITY RETURN		
b Name of sponsor of entity listed in (a): WILMINGTON TRUST, N.A.		
c EIN-PN 27-0346289-162	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TOTAL STOCK MARKET INDEX		
b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN 23-3046114-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 538730771

a Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD TOTAL INT. STOCK MKT INDEX

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN 81-6317280-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 100945514
--------------------------------	------------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2065

b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 85-1763138-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3274900
--------------------------------	------------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
-----------------	----------------------	---

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2021
		This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan EMPLOYEES SAVINGS AND RETIREMENT PLAN OF CREDIT SUISSE	B Three-digit plan number (PN) ►	002
C Plan sponsor's name as shown on line 2a of Form 5500 CREDIT SUISSE SECURITIES USA LLC	D Employer Identification Number (EIN) 05-0546650	

Part I	Asset and Liability Statement
---------------	--------------------------------------

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)	0	2908
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	23926617	20896063
(9) Value of interest in common/collective trusts.....	1c(9)	2106490762	2462897245
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	2509521265	2774723822
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	948335086	1078252759

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	5588273730	6336772797

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	5588273730	6336772797
---	-----------	------------	------------

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	55505883	
(B) Participants	2a(1)(B)	133428168	
(C) Others (including rollovers).....	2a(1)(C)	22317245	
(2) Noncash contributions.....	2a(2)		211251296
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)	1279143	
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		1279143
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		170461138
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	170461138	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		170461138
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		0
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		0
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		752835298
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		1135826875
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	386152778	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		386152778
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	211092	
(2) Contract administrator fees.....	2i(2)	542638	
(3) Investment advisory and management fees.....	2i(3)	325750	
(4) Other.....	2i(4)	95550	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1175030
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		387327808
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		748499067
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PRICEWATERHOUSECOOPERS LLP

(2) EIN: 13-4008324

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		30000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)			
4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k		X	
l Has the plan failed to provide any benefit when due under the plan?			
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.			

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
---	--	---

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan EMPLOYEES SAVINGS AND RETIREMENT PLAN OF CREDIT SUISSE	B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 CREDIT SUISSE SECURITIES USA LLC	D Employer Identification Number (EIN) 05-0546650

Part I	Distributions
--------	---------------

All references to distributions relate only to payments of benefits during the plan year.

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3395143		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.			
3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
---------	--

4	Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.				
5	If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6	a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
	b Enter the amount contributed by the employer to the plan for this plan year	6b		
	c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.				
7	Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8	If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☐ N/A

Part III	Amendments
----------	------------

9	If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☐ No
---	---	-----------------------------------	-----------------------------------	-------------------------------	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
---------	--

10	Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11	a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
	b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12	Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2021
v. 201209

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:

Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?

☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

Financial Statements and Supplemental Schedule
December 31, 2021 and 2020

(With Report of Independent Auditors Thereon)

Employer Identification Number 05-0546650
Plan Number 002

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE
Financial Statements and Supplemental Schedule
December 31, 2021 and 2020
Index**

	Page
Report of Independent Auditors	1
Financial Statements:	
Statements of Net Assets Available for Benefits as of December 31, 2021 and 2020	5
Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2021	6
Notes to Financial Statements	7
Supplemental Schedule:*	
Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2021	14

* Certain supplemental schedules are omitted because they are not applicable or are not required based upon the disclosure requirements of the Employee Retirement Income Security Act of 1974 and applicable regulations issued by the Department of Labor.



Report of Independent Auditors

To the Administrator of Employees' Savings and Retirement Plan of Credit Suisse

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed an audit of the accompanying 2021 financial statements of Employees' Savings and Retirement Plan of Credit Suisse (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The 2021 financial statements comprise the statement of net assets available for benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits for the year then ended, including the related notes (collectively referred to as the "2021 financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's 2021 financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 7 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report

- the amounts and disclosures in the accompanying 2021 financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- the information in the accompanying 2021 financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.



Other Matter – 2020 Financial Statements

We were engaged to audit the 2020 financial statements of the Plan, which comprise the statement of net assets available for benefits as of December 31, 2020, and the related statement of changes in net assets available for benefits for the year then ended (not presented herein, other than the statement of net assets available for benefits). As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information certified by a qualified institution. In our report dated October 7, 2021, we indicated that (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (b) the form and content of the information included in the 2020 financial statements, other than that derived from the certified information, were presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.



- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Matter – Supplemental Schedule Required by ERISA

Schedule H, line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2021 ("supplemental schedule"), is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. In our opinion

- the form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, is presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.



- the information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

PricewaterhouseCoopers LLP

New York, New York
October 6, 2022

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Statements of Net Assets Available for Benefits
As of December 31, 2021 and 2020**

	2021	2020
Assets:		
Investments, at fair value, as certified by the Trustee (Note 7):		
Mutual funds	\$ 2,774,723,822	\$ 2,509,521,265
Collective investment funds	2,462,897,245	2,106,490,762
Pooled separate accounts	1,078,252,759	948,335,086
	<u>6,315,873,826</u>	<u>5,564,347,113</u>
Total investments		
	<u>6,315,873,826</u>	<u>5,564,347,113</u>
Receivables:		
Employee contributions	2,908	—
Notes receivable from participants, as certified by the Trustee (Note 7)	20,896,063	23,926,617
	<u>20,896,063</u>	<u>23,926,617</u>
Total assets available for benefits	<u>\$ 6,336,772,797</u>	<u>\$ 5,588,273,730</u>

See accompanying notes to financial statements.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**
Statement of Changes in Net Assets Available for Benefits
For the Year Ended December 31, 2021

Additions to net assets attributed to:

Income, as certified by the Trustee (Note 7):

Net appreciation in fair value of investments.....	\$	752,835,298
Dividends.....		170,461,138
Interest.....		1,279,143

Total investment income.....		924,575,579
------------------------------	--	-------------

Contributions:

Participants.....		133,428,168
Employer.....		55,505,883
Rollover.....		22,317,245

Total contributions.....		211,251,296
--------------------------	--	-------------

Total additions.....		1,135,826,875
----------------------	--	---------------

Deductions from net assets attributed to:

Benefits paid to participants.....		386,152,778
Administrative expenses.....		1,175,030

Total deductions.....		387,327,808
-----------------------	--	-------------

Net increase.....		748,499,067
-------------------	--	-------------

Net assets available for benefits at:

Beginning of the year.....		5,588,273,730
End of the year.....	\$	6,336,772,797

See accompanying notes to financial statements.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

1. Description of the Plan

The following description of the Employees' Savings and Retirement Plan of Credit Suisse (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan is a defined contribution plan covering all eligible employees of Credit Suisse Securities (USA) LLC (the Plan Sponsor), a wholly owned subsidiary of Credit Suisse (USA), Inc., and an indirect wholly owned subsidiary Credit Suisse Holdings (USA), Inc., and certain affiliated companies in the United States.

The Plan was established as of January 1, 1966 to provide the investment, custody, and administration of the contributions made pursuant to the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

The Plan is administered by The Employee Benefits Committee of Credit Suisse. Fidelity Management Trust Company (Fidelity), the Trustee, is the record keeper and custodian as defined by the Plan.

Contributions

All full time employees of the Plan Sponsor are eligible to participate in the Plan 30 days after the start of employment. The Plan provides that all participants may elect to contribute up to 50% of their total compensation, as defined by the Plan, provided contributions do not exceed maximum allowable amounts under the Internal Revenue Code of 1986 (the Code). Under the Code, individual contributions for which taxes may be deferred were limited to \$19,500 in 2021 on a pretax or Roth basis. Roth contributions are made on an after-tax basis and cannot exceed the maximum contribution amount under the Code, inclusive of any pre-tax contributions. Employees who were age 50 or older at any time in 2021 could elect to make additional pre-tax or Roth ("catch-up") contributions over and above the \$19,500 permitted under the Code. In 2021, the maximum catch-up contribution was \$6,500. The catch-up contributions are not eligible for a matching contribution from the Plan Sponsor and catch-up contributions for prior years are not permitted.

Participants are eligible for a matching contribution, as defined in the plan agreement, only if they are a grandfathered participant and do not have 20 or more years of service as of the beginning of the payroll period.

The Plan also provides for a retirement contribution, as defined in the plan agreement, to participants that are not eligible for a matching contribution. In 2020 and 2021, the Plan Sponsor made a retirement contribution to the participant account, whether or not an employee participates on a per pay period basis. The employer contribution is based on the employee's base salary. As of December 31, 2021 and 2020, there were participant contributions receivable of \$2,908 and \$0, respectively and the Plan had no accrued excess contributions owed to employees.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

1. Description of the Plan

Automatic Enrollment

Eligible employees who have not yet enrolled in the plan after 45 days of employment will automatically be enrolled. Employees hired prior to March 15, 2010 would have their contributions directed to the Vanguard Life Strategy Fund based on age. Employees hired on or after March 15, 2010 would have their contributions directed to a T. Rowe Price Retirement Trust based on their age at the time of automatic enrollment and an assumed retirement age of 65.

Vesting

Prior to January 1, 2012, company matching contributions and earnings thereon will vest 100% once a participant reaches three years of service. If a participant was employed with the Plan Sponsor on or after January 1, 2012, the retirement contributions and earnings thereon will follow a graded vesting schedule where 33 1/3% vests each year until three years of service has been reached.

Forfeited Accounts

Forfeited balances of terminated participants' non-vested accounts may be used to pay Plan fees and expenses or reduce the Plan Sponsor's contributions to the Plan. As of December 31, 2021 and 2020, the forfeited non-vested balances amounted to \$4,275,909 and \$3,589,805, respectively. In 2021 and 2020, \$5,121,960 and \$2,540,890 was used to reduce the employer's contribution to the Plan.

Investment Options

Each participant has the right to designate the allocation of all contributions among a variety of funds offered by the Plan. Allocations are made in 1% increments. Investment elections made by the participant remain effective unless a new election is received.

Participants may change investment elections on demand. If participants do not have investment elections on file, contributions and participant notes receivable repayments are defaulted to T. Rowe Price Target Date Funds based on participant's date of birth with an assumed retirement age of 65.

Participant Accounts

Each participant's account is credited with the participant's contributions and employer's contributions. Investment income is allocated and reinvested in the same fund in which it is earned. Allocations to each participant's account are based on the proportion of the participant's account to total Plan participants' account balances.

Payment of Benefits

Participants may elect to receive benefit payments in a lump sum in cash or in installments of varying frequency (e.g. monthly, quarterly, annually). Benefits are payable upon the participant's death, disability, termination or retirement.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

1. Description of the Plan

Expenses

Expenses arising in connection with the administration of the Plan are deducted from participants' accounts on a quarterly basis. However, the Plan Sponsor may, at its discretion, elect to pay some or all of these plan administrative fees.

Notes Receivable from Participants

Participants may borrow from their participant account up to a maximum equal to the lesser of 50% of their vested account balance or \$50,000 minus the highest outstanding participant notes receivable balance over the last twelve months. The participant notes receivable term can be up to five years and is secured by the balance in the participant's account and bears interest at a rate commensurate with local prevailing rates as determined by the Employee Benefits Committee of the Plan Sponsor. As of the year ended December 31, 2021, the interest rates on notes receivable for participants ranged from 4.25% to 8.25% with maturities through 2027. As of the year ended December 31, 2020, the interest rates on notes receivable for participants ranged from 4.25% to 8.25% with maturities through 2026.

2. Summary of Significant Accounting Policies

Basis of Financial Information

The financial statements are prepared in accordance with accounting principles generally accepted in the United States of America (US GAAP).

Use of Estimates

Management is required to make estimates and assumptions, including but not limited to, the fair value measurements of certain financial assets and liabilities, as well as various contingencies. These estimates and assumptions affect the reported amounts of assets and liabilities and the disclosure of contingent assets and liabilities as of the date of the statements of net assets available for benefits. While management evaluates its estimates and assumptions on an ongoing basis, actual results could differ materially from management's estimates. Market conditions may increase the risk and complexity of the judgments applied in these estimates.

The Plan's exposure to a concentration of credit risk is limited by the diversification of investments across all participant-directed fund elections. Additionally, the investments within each participant-directed fund election are further diversified into varied financial instruments.

Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Investments in mutual funds are valued at fair value based on quoted net asset value (NAV), which is based upon the closing market price of the underlying investments. Investments in collective investment funds and pooled separate accounts are valued at fair value based on quoted NAV as a practical expedient, which is

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

2. Summary of Significant Accounting Policies

based upon market quotations of the underlying investments. There were no unfunded commitments in the funds and all investments are redeemable on demand.

The Plan's investment in the Fidelity Managed Income Portfolio II Fund, a collective investment trust, represents an investment in a fully benefit responsive investment contract held in a common collective investment fund. Under US GAAP, an indirect investment into a fully benefit responsive investment contract should be reported at fair value. The contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. The investment was valued at contract value which approximates fair value.

Participant notes receivable are valued at outstanding principal plus accrued but unpaid interest.

Investment income of each investment fund is allocated to participants' accounts based upon the ratio of each participant's account to the total of the investment fund balance.

Purchases and sales of investments are recorded on a trade-date basis. Gains and losses on security transactions are computed using the average cost of securities sold. Interest income is recorded on an accrual basis. Divided income is recognized on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefits to participants are recorded when paid.

Risks and Uncertainties

The Plan offers a number of investment options consisting of a variety of investment funds. The investment funds include U.S. equities, international equities, and fixed income securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is reasonable to expect that changes in the values of investment securities will occur in the near term and that such changes could materially affect participant account balances.

3. Fair Value Measurements

The fair value hierarchy requires that the Plan use observable market data, when available, and to minimize the use of unobservable inputs when determining fair value. While Plan management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

3. Fair Value Measurements

Fair Value Hierarchy

The levels of the fair value hierarchy are defined as follows:

Level 1: Quoted prices (unadjusted) in active markets for identical investments that the Plan has the ability to access at the measurement date. This level of fair value hierarchy provides the most reliable evidence of fair value and is used to measure fair value whenever available.

Level 2: Inputs other than quoted prices included within Level 1 that are observable for the investment, either directly or indirectly. These inputs include: (a) quoted prices for similar investments in active markets; (b) quoted prices for identical or similar investments in markets that are not active, that is, markets in which there are few transactions for the investment, the prices are not current, or price quotations vary substantially either over time or among market makers, or in which little information is released publicly; (c) inputs other than quoted prices that are observable for the investment; or (d) inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3: Inputs that are unobservable for the investment. These inputs reflect the Plan's own assumptions about the assumptions that market participants would use in pricing the investment (including assumptions about risk). These inputs are developed based on best information available in the circumstances, which include the Plan's own data. The Plan's own data used to develop unobservable inputs are adjusted if information indicates that market participants would use different assumptions.

Quantitative Disclosures of Fair Values

Following is a tabular presentation of fair value of investments for instruments measured at fair value on a recurring basis based on information certified from Fidelity Management Trust Company (the Trustee).

December 31, 2021	Level 1	Level 2	Level 3	NAV ⁽¹⁾	Total at Fair Value
Mutual funds.....	\$2,774,723,822	\$ —	\$ —	\$ —	\$2,774,723,822
Collective investment funds	—	—	—	2,462,897,245	2,462,897,245
Pooled separate accounts	—	—	—	1,078,252,759	1,078,252,759
Total investments	\$2,774,723,822	\$ —	\$ —	\$3,541,150,004	\$6,315,873,826

December 31, 2020	Level 1	Level 2	Level 3	NAV ⁽¹⁾	Total at Fair Value
Mutual funds.....	\$2,509,521,265	\$ —	\$ —	\$ —	\$2,509,521,265
Collective investment funds	—	—	—	2,106,490,762	2,106,490,762
Pooled separate accounts	—	—	—	948,335,086	948,335,086
Total investments	\$2,509,521,265	\$ —	\$ —	\$3,054,825,848	\$5,564,347,113

- (1) Certain investments that are measured at fair value using the net asset value per share (or its equivalent) as a practical expedient have not been categorized in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the statements of net assets available for benefits. The redemption frequency for these investments is on demand.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

4. Tax Status

The Internal Revenue Service (IRS) has determined and informed the Plan Sponsor by a letter dated April 18, 2017 that the Plan as amended and restated as of January 1, 2016, is designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. The plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

US GAAP requires the Plan Sponsor to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability (or asset) or disclosure in the financial statements as of December 31, 2021. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Sponsor believes it is no longer subject to income tax examinations for years prior to 2018.

5. Plan Termination

Although it has not expressed any intent to do so, the Plan Sponsor has the right under the Plan to discontinue its contributions and to terminate the Plan, subject to the provisions of ERISA. In the event the Plan is terminated, all participants will become fully vested in the balance of their account and the assets of the Plan must be used for the exclusive benefit of the Plan's participants and their beneficiaries. Any remaining expenses incurred shall be paid by the Plan Sponsor.

6. Related Parties Transactions

Certain Plan investments are managed by Fidelity or an affiliate thereof. Fidelity or an affiliate is the record keeper and custodian as defined by the Plan, and therefore, qualify as party-in-interest.

Certain other plan investments are managed by Credit Suisse Asset Management LLC (CSAM). CSAM is an affiliate of the Plan Sponsor and is therefore a party-in-interest as defined by ERISA. Additionally, CSAM's employees are participants within the plan. The Plan has a number of other service providers which are parties-in-interest under ERISA.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**

**Notes to Financial Statements
December 31, 2021 and 2020**

7. Information Certified by Fidelity Management Trust Company

The plan administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The Trustee has certified the investments and participant notes receivable and interest on loans on the statements of net assets available for benefits as of December 31, 2021 and 2020, the investment activity reflected in the statement of changes in net assets available for benefits for the year ended December 31, 2021 and in the information included in the supplemental schedule of the financial statements as of December 31, 2021 as being complete and accurate.

The following is a summary of information certified by Fidelity Management Trust Company as of December 31, 2021 and 2020.

	<u>2021</u>	<u>2020</u>
Investments:		
Mutual funds	\$ 2,774,723,822	\$ 2,509,521,265
Collective investment funds	2,462,897,245	2,106,490,762
Pooled separate accounts	1,078,252,759	948,335,086
Participant notes receivable	\$ 20,896,063	\$ 23,926,617
	<u>2021</u>	
Net appreciation in fair value of investments	\$ 752,835,298	
Dividends	170,461,138	
Interest	1,279,143	
Total investment income	<u>\$ 924,575,579</u>	

8. Subsequent Events

The Plan Sponsor has evaluated subsequent events through October 6, 2022, the date on which the financial statements were available to be issued and no additional disclosures were required.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
As of December 31, 2021

Identity of issuer	Description	Current Value
Vanguard Energy Fund Admiral Shares	Mutual funds; 649,784.502 shares	47,115,874
Vanguard Growth Index Fund	Mutual funds; 2,818,560.338 shares	465,513,426
Vanguard Healthcare Admiral Shares	Mutual funds; 911,186.199 shares	87,318,973
Vanguard High-Yield Corporate Fund Admiral	Mutual funds; 6,673,209.325 shares	39,705,595
Vanguard Inflation Protected Institutional Shares	Mutual funds; 6,878,638.586 shares	79,723,421
Vanguard Intermediate-Term Investment-Grade Fund Admiral Shares	Mutual funds; 10,450,662.000 shares	103,984,087
Vanguard Mid Cap Index Fund	Mutual funds; 425,562.508 shares	146,257,323
Vanguard Prime Cap Fund	Mutual funds; 1,552,919.460 shares	263,142,202
Vanguard REIT Index Institutional Shares	Mutual funds; 2,109,109.467 shares	53,634,654
Vanguard Value Index Institutional Shares	Mutual funds; 4,464,352.484 shares	256,119,902
* Fidelity Blue Chip Growth Fund K6	Mutual funds; 23,400,741.276 shares	651,944,652
* Fidelity Emerging Markets	Mutual funds; 2,007,410.287 shares	87,623,459
T. Rowe Price New Horizons Fund I	Mutual funds; 4,638,594.072 shares	357,310,901
T. Rowe Price Small-Cap Value Fund	Mutual funds; 1,406,751.329 shares	86,923,165
American Funds Europacific Growth	Mutual funds; 747,816.896 shares	48,406,188
	Total mutual funds	\$ 2,774,723,822
T. Rowe Price Retirement Inc.	Collective investment fund; 237,830.134 shares	4,632,931
T. Rowe Price Retirement 2005	Collective investment fund; 193,307.546 shares	3,862,285
T. Rowe Price Retirement 2010	Collective investment fund; 300,377.776 shares	6,377,020
T. Rowe Price Retirement 2015	Collective investment fund; 556,384.984 shares	12,824,674
T. Rowe Price Retirement 2020	Collective investment fund; 1,914,263.327 shares	47,914,011
T. Rowe Price Retirement 2025	Collective investment fund; 4,007,121.618 shares	109,194,064
T. Rowe Price Retirement 2030	Collective investment fund; 5,862,493.451 shares	172,533,182
T. Rowe Price Retirement 2035	Collective investment fund; 7,046,947.583 shares	220,358,051
T. Rowe Price Retirement 2040	Collective investment fund; 6,629,332.771 shares	216,779,182
T. Rowe Price Retirement 2045	Collective investment fund; 5,772,190.350 shares	192,502,548
T. Rowe Price Retirement 2050	Collective investment fund; 4,780,213.779 shares	159,324,525
T. Rowe Price Retirement 2055	Collective investment fund; 3,947,292.768 shares	131,484,322
T. Rowe Price Retirement 2060	Collective investment fund; 1,873,510.798 shares	40,111,866
T. Rowe Price Retirement 2065	Collective investment fund; 245,127.247 shares	3,274,900
Vanguard Institutional Total International Stock Market Index Trust	Collective investment fund; 996,303.925 shares	100,945,514
Vanguard Institutional Total Stock Market Index Fund	Collective investment fund; 2,516,727.885 shares	538,730,771
* Credit Suisse Floating Rate Trust Fee Class DB	Collective investment fund; 2,682,085.210 shares	37,951,506
* Fidelity Managed Income Portfolio II Fund	Collective investment fund; 464,095,892.540 shares	464,095,893
	Total collective investment funds	\$ 2,462,897,245
Vanguard LifeStrategy Conservative Growth Fund	Pooled separate accounts; 3,055,394.574 shares	43,220,990
Vanguard LifeStrategy Growth Fund	Pooled separate accounts; 25,578,300.314 shares	432,473,639
Vanguard LifeStrategy Moderate Growth Fund	Pooled separate accounts; 6,662,452.970 shares	103,319,752
* Fidelity Diversified International Str	Pooled separate accounts; 4,413,456.199 shares	91,957,552
* Fidelity Low Priced Stock Str	Pooled separate accounts; 2,943,414.118 shares	66,461,106
Alliance Growth Fund	Pooled separate accounts; 4,714,846.687 shares	340,819,720
	Total pooled separate accounts	1,078,252,759
	Total investments	\$ 6,315,873,826
* Notes receivable from participants	1,472 participant notes receivable with interest rates of 4.25% - 8.25% with maturities through 2027	\$ 20,896,063
* Party-in-interest as defined by ERISA.		

See accompanying report of independent auditors.

**EMPLOYEES' SAVINGS AND RETIREMENT PLAN
OF CREDIT SUISSE**
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
As of December 31, 2021

Identity of issuer	Description	Current Value
Vanguard Energy Fund Admiral Shares	Mutual funds; 649,784.502 shares	47,115,874
Vanguard Growth Index Fund	Mutual funds; 2,818,560.338 shares	465,513,426
Vanguard Healthcare Admiral Shares	Mutual funds; 911,186.199 shares	87,318,973
Vanguard High-Yield Corporate Fund Admiral	Mutual funds; 6,673,209.325 shares	39,705,595
Vanguard Inflation Protected Institutional Shares	Mutual funds; 6,878,638.586 shares	79,723,421
Vanguard Intermediate-Term Investment-Grade Fund Admiral Shares	Mutual funds; 10,450,662.000 shares	103,984,087
Vanguard Mid Cap Index Fund	Mutual funds; 425,562.508 shares	146,257,323
Vanguard Prime Cap Fund	Mutual funds; 1,552,919.460 shares	263,142,202
Vanguard REIT Index Institutional Shares	Mutual funds; 2,109,109.467 shares	53,634,654
Vanguard Value Index Institutional Shares	Mutual funds; 4,464,352.484 shares	256,119,902
* Fidelity Blue Chip Growth Fund K6	Mutual funds; 23,400,741.276 shares	651,944,652
* Fidelity Emerging Markets	Mutual funds; 2,007,410.287 shares	87,623,459
T. Rowe Price New Horizons Fund I	Mutual funds; 4,638,594.072 shares	357,310,901
T. Rowe Price Small-Cap Value Fund	Mutual funds; 1,406,751.329 shares	86,923,165
American Funds Europacific Growth	Mutual funds; 747,816.896 shares	48,406,188
	Total mutual funds	\$ 2,774,723,822
T. Rowe Price Retirement Inc.	Collective investment fund; 237,830.134 shares	4,632,931
T. Rowe Price Retirement 2005	Collective investment fund; 193,307.546 shares	3,862,285
T. Rowe Price Retirement 2010	Collective investment fund; 300,377.776 shares	6,377,020
T. Rowe Price Retirement 2015	Collective investment fund; 556,384.984 shares	12,824,674
T. Rowe Price Retirement 2020	Collective investment fund; 1,914,263.327 shares	47,914,011
T. Rowe Price Retirement 2025	Collective investment fund; 4,007,121.618 shares	109,194,064
T. Rowe Price Retirement 2030	Collective investment fund; 5,862,493.451 shares	172,533,182
T. Rowe Price Retirement 2035	Collective investment fund; 7,046,947.583 shares	220,358,051
T. Rowe Price Retirement 2040	Collective investment fund; 6,629,332.771 shares	216,779,182
T. Rowe Price Retirement 2045	Collective investment fund; 5,772,190.350 shares	192,502,548
T. Rowe Price Retirement 2050	Collective investment fund; 4,780,213.779 shares	159,324,525
T. Rowe Price Retirement 2055	Collective investment fund; 3,947,292.768 shares	131,484,322
T. Rowe Price Retirement 2060	Collective investment fund; 1,873,510.798 shares	40,111,866
T. Rowe Price Retirement 2065	Collective investment fund; 245,127.247 shares	3,274,900
Vanguard Institutional Total International Stock Market Index Trust	Collective investment fund; 996,303.925 shares	100,945,514
Vanguard Institutional Total Stock Market Index Fund	Collective investment fund; 2,516,727.885 shares	538,730,771
* Credit Suisse Floating Rate Trust Fee Class DB	Collective investment fund; 2,682,085.210 shares	37,951,506
* Fidelity Managed Income Portfolio II Fund	Collective investment fund; 464,095,892.540 shares	464,095,893
	Total collective investment funds	\$ 2,462,897,245
Vanguard LifeStrategy Conservative Growth Fund	Pooled separate accounts; 3,055,394.574 shares	43,220,990
Vanguard LifeStrategy Growth Fund	Pooled separate accounts; 25,578,300.314 shares	432,473,639
Vanguard LifeStrategy Moderate Growth Fund	Pooled separate accounts; 6,662,452.970 shares	103,319,752
* Fidelity Diversified International Str	Pooled separate accounts; 4,413,456.199 shares	91,957,552
* Fidelity Low Priced Stock Str	Pooled separate accounts; 2,943,414.118 shares	66,461,106
Alliance Growth Fund	Pooled separate accounts; 4,714,846.687 shares	340,819,720
	Total pooled separate accounts	1,078,252,759
	Total investments	\$ 6,315,873,826
* Notes receivable from participants	1,472 participant notes receivable with interest rates of 4.25% - 8.25% with maturities through 2027	\$ 20,896,063
* Party-in-interest as defined by ERISA.		

See accompanying report of independent auditors.