

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II

BROKER OR DEALER

CREDIT SUISSE SECURITIES (USA) LLC

as of

01/31/19

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

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash		\$	4,574,331,322 7010
B. Securities (at market)			1,100,562,135 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(483,706,997) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			341,684,865 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	205,269,701) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			5,327,601,624 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	51,541,131		7045
Less: amount offset by customer owned securities	( 51,048,936)		492,195 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	5,328,093,819 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			439,440,528 7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			797,978,781 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	4,010,932,687 7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			302,583,353 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(9,260,424) 7130
10. Exchange traded options			
A. Value of open long option contracts			341,684,865 7132
B. Value of open short option contracts		(	205,269,701) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			3,055,852 7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)			5,681,145,941 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	353,052,122 7190
15. Management Target Amount for Excess funds in segregation		\$	266,404,691 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$	86,647,431 7198

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

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	7200
2. Funds in segregated accounts			
A. Cash	\$ _____		7210
B. Securities (at market)	_____		7220
C. Total		_____	7230
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	7240

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder	\$	_____	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	1,642,521,347	7315
B. Securities (at market)		1,387,428,880	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		457,808,942	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		3,546,351	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(229,232)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,491,076,288	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	42,299,562	7351
Less: amount offset by customer owned securities		(38,098,758)	7352
		4,200,804	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,495,277,092	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,495,277,092	7360

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PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	24,656,461	7500
B. Other banks qualified under Regulation 30.7			
Name(s): <u>CITIBANK LONDON AND SYDNEY</u>		186,613,917	7520
	\$		211,270,378
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,387,428,880	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____			7550
			7560
		1,387,428,880	7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities			7590
C. Unrealized gain (loss) on open futures contracts			7600
D. Value of long option contracts			7610
E. Value of short option contracts	(		7615
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			7630
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation			7660
D. Value of long option contracts			7670
E. Value of short option contracts	(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s): <u>CS SECURITIES (EUROPE) LTD.</u>			7690
A. Cash	\$	1,955,999,227	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		459,472,128	7720
D. Value of long option contracts		3,546,351	7730
E. Value of short option contracts	(	(229,232)	7735
			2,418,788,474
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____			7750
			7760
7. Segregated funds on hand (describe: _____ )			
			7765
8. Total funds in separate section 30.7 accounts			
	\$	4,017,487,732	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 from Line 8)			
	\$	522,210,640	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	174,763,855	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	347,446,785	7785

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STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance			
A. Cash	\$	4,005,194,336	8500
B. Securities (at market)		3,005,974,784	8510
2. Net unrealized profit (loss) in open cleared swaps		2,906,339,029	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			8530
B. Market value of open cleared swaps option contracts granted (sold)		( )	8540
4. Net equity (deficit) (add lines 1, 2, and 3)	\$	9,917,508,149	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	98,014,928	8560
Less: amount offset by customer owned securities		( 97,092,870)	8570
		922,058	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	9,918,430,207	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	677,852,724	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		866,444,489	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		7,325,992,902	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		2,139,530,295	8650
9. Net settlement from (to) derivatives clearing organizations		(139,087,639)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			8670
B. Value of open cleared swaps short option contracts		( )	8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments of cleared swaps customers' funds (at market)			8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8710
12. Cleared swaps customer funds on hand (describe: _____)			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	\$	10,870,732,771	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	952,302,564	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	495,921,510	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	456,381,054	8770

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 15,515,440,409 7415

ii. Enter 8% of line A.i

1,241,235,233 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 972,790,320 7435

iv. Enter 8% of line A.iii

77,823,226 7445

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

1,319,058,459 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

1,319,058,459 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

1,450,964,305 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).